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|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|
| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
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|                                                                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|--------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I                                                                                     | Annual Report Identification Information                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| A                                                                                          | This return/report is for: <div><div><input type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input checked="" type="checkbox"/> a single-employer plan</div><div><input type="checkbox"/> a DFE (specify) _____</div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div> |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| D                                                                                          | Check box if filing under: <div><div><input checked="" type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                                                                                                                                                                                                                                                                                                       |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |

|         |                                                                                                                                                                                                                                                                                                                                                        |
|---------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                                                 |
| 1a      | Name of plan<br>NATIONWIDE RETIREMENT PLAN                                                                                                                                                                                                                                                                                                             |
| 1b      | Three-digit plan number (PN) ▶ 333                                                                                                                                                                                                                                                                                                                     |
| 1c      | Effective date of plan<br>03/01/1946                                                                                                                                                                                                                                                                                                                   |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>NATIONWIDE MUTUAL INSURANCE COMPANY<br><br>ONE NATIONWIDE PLAZA, 1-04-101<br>COLUMBUS, OH 43215 |
| 2b      | Employer Identification Number (EIN)<br>31-4177100                                                                                                                                                                                                                                                                                                     |
| 2c      | Plan Sponsor's telephone number<br>614-249-3149                                                                                                                                                                                                                                                                                                        |
| 2d      | Business code (see instructions)<br>524140                                                                                                                                                                                                                                                                                                             |

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

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

|           |                                                   |            |                                                              |
|-----------|---------------------------------------------------|------------|--------------------------------------------------------------|
| SIGN HERE | Filed with authorized/valid electronic signature. | 10/03/2024 | MICHAEL MORRONE                                              |
|           | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE | Filed with authorized/valid electronic signature. | 10/02/2024 | ROBERT WATTS                                                 |
|           | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

|                                                                                                                                                                                                                                       |  |                                                                                                     |       |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-----------------------------------------------------------------------------------------------------|-------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor                                                                                                                                         |  | <b>3b</b> Administrator's EIN<br>31-4177100                                                         |       |
| ADMINISTRATIVE COMMITTEE                                                                                                                                                                                                              |  | <b>3c</b> Administrator's telephone number<br>614-677-4696                                          |       |
| ONE NATIONWIDE PLAZA, 1-04-403<br>COLUMBUS, OH 43215                                                                                                                                                                                  |  |                                                                                                     |       |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: |  | <b>4b</b> EIN                                                                                       |       |
| <b>a</b> Sponsor's name                                                                                                                                                                                                               |  | <b>4d</b> PN                                                                                        |       |
| <b>c</b> Plan Name                                                                                                                                                                                                                    |  |                                                                                                     |       |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                               |  | <b>5</b>                                                                                            | 57570 |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).                                      |  |                                                                                                     |       |
| <b>a(1)</b> Total number of active participants at the beginning of the plan year .....                                                                                                                                               |  | <b>6a(1)</b>                                                                                        | 22311 |
| <b>a(2)</b> Total number of active participants at the end of the plan year .....                                                                                                                                                     |  | <b>6a(2)</b>                                                                                        | 22022 |
| <b>b</b> Retired or separated participants receiving benefits.....                                                                                                                                                                    |  | <b>6b</b>                                                                                           | 15391 |
| <b>c</b> Other retired or separated participants entitled to future benefits.....                                                                                                                                                     |  | <b>6c</b>                                                                                           | 18730 |
| <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> . ....                                                                                                                                                          |  | <b>6d</b>                                                                                           | 56143 |
| <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....                                                                                                                             |  | <b>6e</b>                                                                                           | 1560  |
| <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> . ....                                                                                                                                                                              |  | <b>6f</b>                                                                                           | 57703 |
| <b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) .....                                                                              |  | <b>6g(1)</b>                                                                                        |       |
| <b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....                                                                                    |  | <b>6g(2)</b>                                                                                        |       |
| <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....                                                                                             |  | <b>6h</b>                                                                                           | 271   |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                   |  | <b>7</b>                                                                                            |       |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 1C 1E 3F 3H                                                        |  |                                                                                                     |       |
| <b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                           |  |                                                                                                     |       |
| <b>9a</b> Plan funding arrangement (check all that apply)                                                                                                                                                                             |  | <b>9b</b> Plan benefit arrangement (check all that apply)                                           |       |
| (1) <input checked="" type="checkbox"/> Insurance                                                                                                                                                                                     |  | (1) <input checked="" type="checkbox"/> Insurance                                                   |       |
| (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts                                                                                                                                                               |  | (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts                             |       |
| (3) <input checked="" type="checkbox"/> Trust                                                                                                                                                                                         |  | (3) <input checked="" type="checkbox"/> Trust                                                       |       |
| (4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                            |  | (4) <input type="checkbox"/> General assets of the sponsor                                          |       |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                     |  |                                                                                                     |       |
| <b>a Pension Schedules</b>                                                                                                                                                                                                            |  | <b>b General Schedules</b>                                                                          |       |
| (1) <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)                                                                                                                                                        |  | (1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information)                            |       |
| (2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary                                                                        |  | (2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)                          |       |
| (3) <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary                                                                                           |  | (3) <input checked="" type="checkbox"/> <b>A</b> (Insurance Information) – Number Attached <u>2</u> |       |
| (4) <input type="checkbox"/> <b>DCG</b> (Individual Plan Information) – Number Attached _____                                                                                                                                         |  | (4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)                     |       |
| (5) <input type="checkbox"/> <b>MEP</b> (Multiple-Employer Retirement Plan Information)                                                                                                                                               |  | (5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)               |       |
|                                                                                                                                                                                                                                       |  | (6) <input type="checkbox"/> <b>G</b> (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 \_\_\_\_\_

|                                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                                |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| <div>SCHEDULE A</div> <div>(Form 5500)</div> <div>Department of the Treasury</div> <div>Internal Revenue Service</div> <div>Department of Labor</div> <div>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
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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<br>NATIONWIDE RETIREMENT PLAN                                                  | B Three-digit plan number (PN) ▶                     | 333 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>NATIONWIDE MUTUAL INSURANCE COMPANY | D Employer Identification Number (EIN)<br>31-4177100 |     |

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

|                         |
|-------------------------|
| 1 Coverage Information: |
|-------------------------|

|                                                                    |
|--------------------------------------------------------------------|
| (a) Name of insurance carrier<br>NATIONWIDE LIFE INSURANCE COMPANY |
|--------------------------------------------------------------------|

| (b) EIN    | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year |            |
|------------|---------------|---------------------------------------|-----------------------------------------------------------------------------|-------------------------|------------|
|            |               |                                       |                                                                             | (f) From                | (g) To     |
| 31-4156830 | 66869         | GA-P275                               | 34121                                                                       | 01/01/2023              | 12/31/2023 |

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

|                                      |                               |
|--------------------------------------|-------------------------------|
| (a) Total amount of commissions paid | (b) Total amount of fees paid |
|                                      |                               |

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

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

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

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

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

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

**Part II Investment and Annuity Contract Information**

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

**4** Current value of plan's interest under this contract in the general account at year end ..... **4** 9852207**5** Current value of plan's interest under this contract in separate accounts at year end ..... **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier ..... **6b****c** Premiums due but unpaid at the end of the year ..... **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. .... **6d**  
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☒ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year ..... **7b** 11863671**c** Additions: (1) Contributions deposited during the year ..... **7c(1)**(2) Dividends and credits ..... **7c(2)**(3) Interest credited during the year ..... **7c(3)** 451066(4) Transferred from separate account ..... **7c(4)**(5) Other (specify below) ..... **7c(5)** 442798

▶ MARKET VALUE ADJUSTMENT

(6) Total additions ..... **7c(6)** 893864**d** Total of balance and additions (add lines **7b** and **7c(6)**) ..... **7d** 12757535**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year ..... **7e(1)** 2905328(2) Administration charge made by carrier ..... **7e(2)**(3) Transferred to separate account ..... **7e(3)**(4) Other (specify below) ..... **7e(4)**

▶

(5) Total deductions ..... **7e(5)** 2905328**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) ..... **7f** 9852207

**Part III Welfare Benefit Contract Information**

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

**8** Benefit and contract type (check all applicable boxes)

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

**9** Experience-rated contracts:

|                                                                                                                                                   |                 |                 |   |
|---------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------|---|
| <b>a</b> Premiums: (1) Amount received .....                                                                                                      | <b>9a(1)</b>    |                 |   |
| (2) Increase (decrease) in amount due but unpaid.....                                                                                             | <b>9a(2)</b>    |                 |   |
| (3) Increase (decrease) in unearned premium reserve .....                                                                                         | <b>9a(3)</b>    |                 |   |
| (4) Earned ((1) + (2) - (3)).....                                                                                                                 |                 | <b>9a(4)</b>    | 0 |
| <b>b</b> Benefit charges (1) Claims paid.....                                                                                                     | <b>9b(1)</b>    |                 |   |
| (2) Increase (decrease) in claim reserves .....                                                                                                   | <b>9b(2)</b>    |                 |   |
| (3) Incurred claims (add (1) and (2)).....                                                                                                        |                 | <b>9b(3)</b>    | 0 |
| (4) Claims charged .....                                                                                                                          |                 | <b>9b(4)</b>    |   |
| <b>c</b> Remainder of premium: (1) Retention charges (on an accrual basis) --                                                                     |                 |                 |   |
| (A) Commissions .....                                                                                                                             | <b>9c(1)(A)</b> |                 |   |
| (B) Administrative service or other fees .....                                                                                                    | <b>9c(1)(B)</b> |                 |   |
| (C) Other specific acquisition costs .....                                                                                                        | <b>9c(1)(C)</b> |                 |   |
| (D) Other expenses .....                                                                                                                          | <b>9c(1)(D)</b> |                 |   |
| (E) Taxes .....                                                                                                                                   | <b>9c(1)(E)</b> |                 |   |
| (F) Charges for risks or other contingencies.....                                                                                                 | <b>9c(1)(F)</b> |                 |   |
| (G) Other retention charges .....                                                                                                                 | <b>9c(1)(G)</b> |                 |   |
| (H) Total retention .....                                                                                                                         |                 | <b>9c(1)(H)</b> | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.)..... |                 | <b>9c(2)</b>    |   |
| <b>d</b> Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement .....                               |                 | <b>9d(1)</b>    |   |
| (2) Claim reserves .....                                                                                                                          |                 | <b>9d(2)</b>    |   |
| (3) Other reserves.....                                                                                                                           |                 | <b>9d(3)</b>    |   |
| <b>e</b> Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).) .....                                          |                 | <b>9e</b>       |   |

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                           | <b>10a</b> |  |
| <b>b</b> If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount ..... | <b>10b</b> |  |

Specify nature of costs.

**Part IV Provision of Information**

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

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

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                    |                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| <div>SCHEDULE A</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
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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<br>NATIONWIDE RETIREMENT PLAN                                                  | B Three-digit plan number (PN) ▶                     | 333 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>NATIONWIDE MUTUAL INSURANCE COMPANY | D Employer Identification Number (EIN)<br>31-4177100 |     |

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

1 Coverage Information:

(a) Name of insurance carrier  
NATIONWIDE LIFE INSURANCE COMPANY

| (b) EIN    | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year |            |
|------------|---------------|---------------------------------------|-----------------------------------------------------------------------------|-------------------------|------------|
|            |               |                                       |                                                                             | (f) From                | (g) To     |
| 31-4156830 | 66869         | GA-P258                               | 57703                                                                       | 01/01/2023              | 12/31/2023 |

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

|                                      |                               |
|--------------------------------------|-------------------------------|
| (a) Total amount of commissions paid | (b) Total amount of fees paid |
|                                      |                               |

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

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

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

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

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

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

**Part II Investment and Annuity Contract Information**

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

**4** Current value of plan's interest under this contract in the general account at year end ..... **4** 6982115**5** Current value of plan's interest under this contract in separate accounts at year end ..... **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier ..... **6b****c** Premiums due but unpaid at the end of the year ..... **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. .... **6d**  
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☒ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year ..... **7b** 6900625**c** Additions: (1) Contributions deposited during the year ..... **7c(1)**(2) Dividends and credits ..... **7c(2)**(3) Interest credited during the year ..... **7c(3)** 325550(4) Transferred from separate account ..... **7c(4)**(5) Other (specify below) ..... **7c(5)** 176204

▶ MARKET VALUE ADJUSTMENT

(6) Total additions ..... **7c(6)** 501754**d** Total of balance and additions (add lines **7b** and **7c(6)**) ..... **7d** 7402379**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year ..... **7e(1)** 420264(2) Administration charge made by carrier ..... **7e(2)**(3) Transferred to separate account ..... **7e(3)**(4) Other (specify below) ..... **7e(4)**

▶

(5) Total deductions ..... **7e(5)** 420264**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) ..... **7f** 6982115

**Part III Welfare Benefit Contract Information**

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

**8** Benefit and contract type (check all applicable boxes)

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

**9** Experience-rated contracts:

|                                                                                                                                                   |                 |                 |   |
|---------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------|---|
| <b>a</b> Premiums: (1) Amount received .....                                                                                                      | <b>9a(1)</b>    |                 |   |
| (2) Increase (decrease) in amount due but unpaid.....                                                                                             | <b>9a(2)</b>    |                 |   |
| (3) Increase (decrease) in unearned premium reserve .....                                                                                         | <b>9a(3)</b>    |                 |   |
| (4) Earned ((1) + (2) - (3)).....                                                                                                                 |                 | <b>9a(4)</b>    | 0 |
| <b>b</b> Benefit charges (1) Claims paid.....                                                                                                     | <b>9b(1)</b>    |                 |   |
| (2) Increase (decrease) in claim reserves .....                                                                                                   | <b>9b(2)</b>    |                 |   |
| (3) Incurred claims (add (1) and (2)).....                                                                                                        |                 | <b>9b(3)</b>    | 0 |
| (4) Claims charged .....                                                                                                                          |                 | <b>9b(4)</b>    |   |
| <b>c</b> Remainder of premium: (1) Retention charges (on an accrual basis) --                                                                     |                 |                 |   |
| (A) Commissions .....                                                                                                                             | <b>9c(1)(A)</b> |                 |   |
| (B) Administrative service or other fees .....                                                                                                    | <b>9c(1)(B)</b> |                 |   |
| (C) Other specific acquisition costs .....                                                                                                        | <b>9c(1)(C)</b> |                 |   |
| (D) Other expenses .....                                                                                                                          | <b>9c(1)(D)</b> |                 |   |
| (E) Taxes .....                                                                                                                                   | <b>9c(1)(E)</b> |                 |   |
| (F) Charges for risks or other contingencies.....                                                                                                 | <b>9c(1)(F)</b> |                 |   |
| (G) Other retention charges .....                                                                                                                 | <b>9c(1)(G)</b> |                 |   |
| (H) Total retention .....                                                                                                                         |                 | <b>9c(1)(H)</b> | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.)..... |                 | <b>9c(2)</b>    |   |
| <b>d</b> Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement .....                               |                 | <b>9d(1)</b>    |   |
| (2) Claim reserves .....                                                                                                                          |                 | <b>9d(2)</b>    |   |
| (3) Other reserves.....                                                                                                                           |                 | <b>9d(3)</b>    |   |
| <b>e</b> Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).) .....                                          |                 | <b>9e</b>       |   |

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                           | <b>10a</b> |  |
| <b>b</b> If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount ..... | <b>10b</b> |  |

Specify nature of costs.

**Part IV Provision of Information**

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

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

|                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                                                 |                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| <div>SCHEDULE SB<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div> | <div>Single-Employer Defined Benefit Plan<br/>Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>File as an attachment to Form 5500 or 5500-SF.</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|

|                                                                                                                                    |                                                                                                                                                  |
|------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023                                         |                                                                                                                                                  |
| Round off amounts to nearest dollar.                                                                                               |                                                                                                                                                  |
| Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.              |                                                                                                                                                  |
| A Name of plan<br>NATIONWIDE RETIREMENT PLAN                                                                                       | B Three-digit plan number (PN) 333                                                                                                               |
| C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>NATIONWIDE MUTUAL INSURANCE COMPANY                           | D Employer Identification Number (EIN)<br>31-4177100                                                                                             |
| E Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | F Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|        |                                                                                                                                                                                                  |                            |                           |                          |
|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| Part I | Basic Information                                                                                                                                                                                |                            |                           |                          |
| 1      | Enter the valuation date: Month 01 Day 01 Year 2023                                                                                                                                              |                            |                           |                          |
| 2      | Assets:                                                                                                                                                                                          |                            |                           |                          |
| a      | Market value                                                                                                                                                                                     | 2a                         | 4791886784                |                          |
| b      | Actuarial value                                                                                                                                                                                  | 2b                         | 4791886784                |                          |
| 3      | Funding target/participant count breakdown                                                                                                                                                       | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| a      | For retired participants and beneficiaries receiving payment                                                                                                                                     | 16524                      | 2275062457                | 2275062457               |
| b      | For terminated vested participants                                                                                                                                                               | 18735                      | 1097491263                | 1097491263               |
| c      | For active participants                                                                                                                                                                          | 22311                      | 1584872360                | 1586438047               |
| d      | Total                                                                                                                                                                                            | 57570                      | 4957426080                | 4958991767               |
| 4      | If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>                                                                                          |                            |                           |                          |
| a      | Funding target disregarding prescribed at-risk assumptions                                                                                                                                       | 4a                         |                           |                          |
| b      | Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor | 4b                         |                           |                          |
| 5      | Effective interest rate                                                                                                                                                                          | 5                          | 5.35 %                    |                          |
| 6      | Target normal cost                                                                                                                                                                               |                            |                           |                          |
| a      | Present value of current plan year accruals                                                                                                                                                      | 6a                         | 90616407                  |                          |
| b      | Expected plan-related expenses                                                                                                                                                                   | 6b                         | 45692000                  |                          |
| c      | Target normal cost                                                                                                                                                                               | 6c                         | 136308407                 |                          |

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

|                          |                                                                                                                                                                                                                                                            |                                                                                                                                                                              |
|--------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <div>SIGN<br/>HERE</div> | <div>Signature of actuary</div> <div>TIMOTHY J. GEDDES</div> <div>Type or print name of actuary</div> <div>DELOITTE CONSULTING LLP</div> <div>Firm name</div> <div>1001 WOODWARD AVE, SUITE 700<br/>DETROIT, MI 48226</div> <div>Address of the firm</div> | <div>09/25/2024</div> <div>Date</div> <div>23-06181</div> <div>Most recent enrollment number</div> <div>313-396-3954</div> <div>Telephone number (including area code)</div> |
|--------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

| Part II Beginning of Year Carryover and Prefunding Balances |                                                                                                                                                          | (a) Carryover balance | (b) Prefunding balance |
|-------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| 7                                                           | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                          | 461269243             | 822593793              |
| 8                                                           | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                       | 0                     | 0                      |
| 9                                                           | Amount remaining (line 7 minus line 8) .....                                                                                                             | 461269243             | 822593793              |
| 10                                                          | Interest on line 9 using prior year's actual return of <u>-26.09</u> % .....                                                                             | -120345145            | -214614721             |
| 11                                                          | Prior year's excess contributions to be added to prefunding balance:                                                                                     |                       |                        |
| a                                                           | Present value of excess contributions (line 38a from prior year) .....                                                                                   |                       | 137956530              |
| b(1)                                                        | Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.50</u> % ..... |                       | 7587609                |
| b(2)                                                        | Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| c                                                           | Total available at beginning of current plan year to add to prefunding balance .....                                                                     |                       | 145544139              |
| d                                                           | Portion of (c) to be added to prefunding balance .....                                                                                                   |                       | 145544138              |
| 12                                                          | Other reductions in balances due to elections or deemed elections .....                                                                                  | 269753938             | 0                      |
| 13                                                          | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                       | 71170160              | 753523210              |

| Part III Funding Percentages |                                                                                                                                                                  |    |          |
|------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|----------|
| 14                           | Funding target attainment percentage .....                                                                                                                       | 14 | 80.00 %  |
| 15                           | Adjusted funding target attainment percentage .....                                                                                                              | 15 | 80.00 %  |
| 16                           | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | 16 | 124.08 % |
| 17                           | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | 17 | %        |

| Part IV Contributions and Liquidity Shortfalls                                    |                                   |                                 |                          |                                   |                                 |
|-----------------------------------------------------------------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
| 18 Contributions made to the plan for the plan year by employer(s) and employees: |                                   |                                 |                          |                                   |                                 |
| (a) Date<br>(MM-DD-YYYY)                                                          | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
| 01/23/2023                                                                        | 58157                             | 0                               | 09/10/2024               | 168000000                         | 0                               |
| 04/11/2023                                                                        | 19823                             | 0                               |                          |                                   |                                 |
| 12/14/2023                                                                        | 110967                            | 0                               |                          |                                   |                                 |
| 05/28/2024                                                                        | 50000000                          | 0                               |                          |                                   |                                 |
| 06/27/2024                                                                        | 50000000                          | 0                               |                          |                                   |                                 |
| 07/29/2024                                                                        | 50000000                          | 0                               |                          |                                   |                                 |
| Totals ►                                                                          |                                   |                                 | 18(b)                    | 318188947                         | 18(c) 0                         |

|                                                                                                                               |                                                                     |
|-------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| 19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year: |                                                                     |
| a Contributions allocated toward unpaid minimum required contributions from prior years. ....                                 | 19a 0                                                               |
| b Contributions made to avoid restrictions adjusted to valuation date .....                                                   | 19b 0                                                               |
| c Contributions allocated toward minimum required contribution for current year adjusted to valuation date .....              | 19c 292592808                                                       |
| 20 Quarterly contributions and liquidity shortfalls:                                                                          |                                                                     |
| a Did the plan have a "funding shortfall" for the prior year? .....                                                           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? .....              | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| c If line 20a is "Yes," see instructions and complete the following table as applicable:                                      |                                                                     |
| Liquidity shortfall as of end of quarter of this plan year                                                                    |                                                                     |
| (1) 1st                                                                                                                       | (2) 2nd                                                             |
| (3) 3rd                                                                                                                       | (4) 4th                                                             |

|               |                                                                            |
|---------------|----------------------------------------------------------------------------|
| <b>Part V</b> | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b> |
|---------------|----------------------------------------------------------------------------|

|                                                                                                                                                                                              |                        |                        |                                                     |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                                                                                                                                                                     |                        |                        |                                                     |
| <b>a</b> Segment rates:                                                                                                                                                                      | 1st segment:<br>4.75 % | 2nd segment:<br>5.00 % | 3rd segment:<br>5.74 %                              |
|                                                                                                                                                                                              |                        |                        | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code).....                                                                                                                                                  |                        |                        | <b>21b</b> 0                                        |
| <b>22</b> Weighted average retirement age .....                                                                                                                                              |                        |                        | <b>22</b> 61                                        |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                                                     |

|                |                            |
|----------------|----------------------------|
| <b>Part VI</b> | <b>Miscellaneous Items</b> |
|----------------|----------------------------|

|                                                                                                                                                                        |           |                                                                     |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------------------------------------------------|
| <b>24</b> Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... |           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>25</b> Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ....                                      |           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>26</b> Demographic and benefit information                                                                                                                          |           |                                                                     |
| <b>a</b> Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ....                             |           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>b</b> Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...                       |           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>27</b> If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....                                    | <b>27</b> |                                                                     |

|                 |                                                                                |
|-----------------|--------------------------------------------------------------------------------|
| <b>Part VII</b> | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b> |
|-----------------|--------------------------------------------------------------------------------|

|                                                                                                                                     |           |   |
|-------------------------------------------------------------------------------------------------------------------------------------|-----------|---|
| <b>28</b> Unpaid minimum required contributions for all prior years .....                                                           | <b>28</b> | 0 |
| <b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)..... | <b>29</b> | 0 |
| <b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                   | <b>30</b> | 0 |

|                  |                                                       |
|------------------|-------------------------------------------------------|
| <b>Part VIII</b> | <b>Minimum Required Contribution For Current Year</b> |
|------------------|-------------------------------------------------------|

|                                                                                                                                                                                      |                   |                     |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|---------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                   |                     |               |
| <b>a</b> Target normal cost (line 6c).....                                                                                                                                           |                   | <b>31a</b>          | 136308407     |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           |                   | <b>31b</b>          | 0             |
| <b>32</b> Amortization installments:                                                                                                                                                 |                   | Outstanding Balance | Installment   |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                |                   | 991798353           | 90829594      |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       |                   | 0                   | 0             |
| <b>33</b> If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount ..... |                   | <b>33</b>           |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....                                                           |                   | <b>34</b>           | 227138001     |
|                                                                                                                                                                                      | Carryover balance | Prefunding balance  | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 71170160          | 155967841           | 227138001     |
| <b>36</b> Additional cash requirement (line 34 minus line 35).....                                                                                                                   |                   | <b>36</b>           | 0             |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....                                                   |                   | <b>37</b>           | 292592808     |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                   |                     |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36)                                                                                                                             |                   | <b>38a</b>          | 292592808     |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                |                   | <b>38b</b>          | 227138001     |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      |                   | <b>39</b>           | 0             |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  |                   | <b>40</b>           | 0             |

|                |                                                                                             |
|----------------|---------------------------------------------------------------------------------------------|
| <b>Part IX</b> | <b>Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)</b> |
|----------------|---------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                       |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. <input type="checkbox"/> 2019 <input type="checkbox"/> 2020 <input type="checkbox"/> 2021 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | 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

|                                                                                                                             |                                                                                    |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------|
| <div>A</div> <div>Name of plan</div> <div>NATIONWIDE RETIREMENT PLAN</div>                                                  | <div>B</div> <div>Three-digit plan number (PN)</div> <div>▶</div> <div>333</div>   |
| <div>C</div> <div>Plan sponsor's name as shown on line 2a of Form 5500</div> <div>NATIONWIDE MUTUAL INSURANCE COMPANY</div> | <div>D</div> <div>Employer Identification Number (EIN)</div> <div>31-4177100</div> |

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

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

(b)

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

(b)

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

(b)

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

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

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

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

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

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

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

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

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

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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)

FMR CORP

04-3532603

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 28 50               | ADMIN / RECORDKEEPING                                                                             | 2706153                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PIMCO

33-0629048

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | INV MGMT                                                                                          | 495073                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

DELOITTE CONSULTING LLP

06-1454513

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 16 50               | CONSULTANT                                                                                        | 473382                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

THE BANK OF NEW YORK MELLON

13-5160382

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 18 19 50               | CUSTODIAN                                                                                         | 285542                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

GOLDMAN SACHS & CO. LLC

13-5108880

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 33 50                  | ADMIN                                                                                             | 187160                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

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

**Part II Service Providers Who Fail or Refuse to Provide Information**

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

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

**Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)**  
(complete as many entries as needed)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                   |                                                                                                                                                                                                                                   |                                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE D<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration</div> | <div>DFE/Participating Plan Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection.</div> |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|

|                                                                                                      |                                                      |     |
|------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023           |                                                      |     |
| A Name of plan<br>NATIONWIDE RETIREMENT PLAN                                                         | B Three-digit plan number (PN) ▶                     | 333 |
| C Plan or DFE sponsor's name as shown on line 2a of Form 5500<br>NATIONWIDE MUTUAL INSURANCE COMPANY | D Employer Identification Number (EIN)<br>31-4177100 |     |

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

|                                                                      |                 |                                                                                                       |
|----------------------------------------------------------------------|-----------------|-------------------------------------------------------------------------------------------------------|
| a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT      |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a): BANK OF NEW YORK MELLON   |                 |                                                                                                       |
| c EIN-PN 25-6078093-023                                              | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 54513388 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: WTC CIF II OPPORTUNISTIC EMD |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a): WELLINGTON                |                 |                                                                                                       |
| c EIN-PN 04-6913417-100                                              | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 78952330 |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                              |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a):                           |                 |                                                                                                       |
| c EIN-PN                                                             | d Entity code   | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)          |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                              |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a):                           |                 |                                                                                                       |
| c EIN-PN                                                             | d Entity code   | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)          |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                              |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a):                           |                 |                                                                                                       |
| c EIN-PN                                                             | d Entity code   | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)          |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                              |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a):                           |                 |                                                                                                       |
| c EIN-PN                                                             | d Entity code   | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)          |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                              |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a):                           |                 |                                                                                                       |
| c EIN-PN                                                             | d Entity code   | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)          |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                              |                 |                                                                                                       |
| b Name of sponsor of entity listed in (a):                           |                 |                                                                                                       |
| c EIN-PN                                                             | d Entity code   | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)          |

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

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

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

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

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              |                                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Financial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110                             |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              | <b>2023</b>                                   |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              | <b>This Form is Open to Public Inspection</b> |

|                                                                                                             |                                                                    |            |
|-------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| For calendar plan year 2023 or fiscal plan year beginning <b>01/01/2023</b> and ending <b>12/31/2023</b>    |                                                                    |            |
| <b>A</b> Name of plan<br><b>NATIONWIDE RETIREMENT PLAN</b>                                                  | <b>B</b> Three-digit plan number (PN) <b>►</b>                     | <b>333</b> |
|                                                                                                             |                                                                    |            |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>NATIONWIDE MUTUAL INSURANCE COMPANY</b> | <b>D</b> Employer Identification Number (EIN)<br><b>31-4177100</b> |            |

|               |                                      |
|---------------|--------------------------------------|
| <b>Part I</b> | <b>Asset and Liability Statement</b> |
|---------------|--------------------------------------|

**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 |
|----------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash .....                                                      | <b>1a</b>       | 1085681               | 61714           |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                       |                 |                       |                 |
| <b>(1)</b> Employer contributions .....                                                            | <b>1b(1)</b>    | 150000000             | 318000000       |
| <b>(2)</b> Participant contributions .....                                                         | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other .....                                                                             | <b>1b(3)</b>    | 75407568              | 138426035       |
| <b>c</b> General investments:                                                                      |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....   | <b>1c(1)</b>    | 38463915              | 48440           |
| <b>(2)</b> U.S. Government securities .....                                                        | <b>1c(2)</b>    | 658302123             | 840347257       |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                            |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                         | <b>1c(3)(A)</b> | 785126211             | 926278389       |
| <b>(B)</b> All other .....                                                                         | <b>1c(3)(B)</b> | 1438893563            | 1374059903      |
| <b>(4)</b> Corporate stocks (other than employer securities):                                      |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                         | <b>1c(4)(A)</b> | 1893898               | 0               |
| <b>(B)</b> Common .....                                                                            | <b>1c(4)(B)</b> | 8317721               | 975438          |
| <b>(5)</b> Partnership/joint venture interests .....                                               | <b>1c(5)</b>    | 1455064200            | 1339975618      |
| <b>(6)</b> Real estate (other than employer real property) .....                                   | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....                                                                 | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                     | <b>1c(9)</b>    | 250297044             | 133465718       |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                    | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                            | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                  | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....        | <b>1c(13)</b>   | 75794944              | 2013785         |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) ..... | <b>1c(14)</b>   | 18764296              | 16834321        |
| <b>(15)</b> Other .....                                                                            | <b>1c(15)</b>   | 60168554              | 190573827       |

|                                                                           |              |                              |                        |
|---------------------------------------------------------------------------|--------------|------------------------------|------------------------|
| <b>1d</b> Employer-related investments:                                   |              | <b>(a)</b> Beginning of Year | <b>(b)</b> End of Year |
| (1) Employer securities .....                                             | <b>1d(1)</b> |                              |                        |
| (2) Employer real property .....                                          | <b>1d(2)</b> |                              |                        |
| <b>e</b> Buildings and other property used in plan operation .....        | <b>1e</b>    |                              |                        |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>    | 5017579718                   | 5281060445             |
| <b>Liabilities</b>                                                        |              |                              |                        |
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b>    |                              |                        |
| <b>h</b> Operating payables .....                                         | <b>1h</b>    | 4413546                      | 806274                 |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b>    |                              |                        |
| <b>j</b> Other liabilities .....                                          | <b>1j</b>    | 75781452                     | 10410469               |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>    | 80194998                     | 11216743               |
| <b>Net Assets</b>                                                         |              |                              |                        |
| <b>l</b> Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>    | 4937384720                   | 5269843702             |

**Part II Income and Expense Statement**

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

|                                                                                                            |                 |                   |                  |
|------------------------------------------------------------------------------------------------------------|-----------------|-------------------|------------------|
| <b>Income</b>                                                                                              |                 | <b>(a)</b> Amount | <b>(b)</b> Total |
| <b>a</b> Contributions:                                                                                    |                 |                   |                  |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 318188948         |                  |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |                   |                  |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> |                   |                  |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |                   |                  |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |                   | 318188948        |
| <b>b</b> Earnings on investments:                                                                          |                 |                   |                  |
| (1) Interest:                                                                                              |                 |                   |                  |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> | 8609404           |                  |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 105753            |                  |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 115583790         |                  |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |                   |                  |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |                   |                  |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 13064200          |                  |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                                     | <b>2b(1)(G)</b> |                   | 137363147        |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |                   |                  |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 422130            |                  |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 313773            |                  |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                         | <b>2b(2)(D)</b> |                   | 735903           |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |                   |                  |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 617458302         |                  |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 646822596         |                  |
| (C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                         | <b>2b(4)(C)</b> |                   | -29364294        |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |                   |                  |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 114265511         |                  |
| (C) Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....                | <b>2b(5)(C)</b> |                   |                  |

|                                                                                                 |        | (a) Amount | (b) Total |
|-------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts.....                               | 2b(6)  |            | 10273986  |
| (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) |            | 3243803   |
| c Other income .....                                                                            | 2c     |            | 91047015  |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 645754019 |

**Expenses**

|                                                                                      |        |           |           |
|--------------------------------------------------------------------------------------|--------|-----------|-----------|
| e Benefit payment and payments to provide benefits:                                  |        |           |           |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1)  | 240670308 |           |
| (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)  |           | 240670308 |
| 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)  | 2706153   |           |
| (4) IQPA audit fees.....                                                             | 2i(4)  |           |           |
| (5) Investment advisory and investment management fees .....                         | 2i(5)  | 11640085  |           |
| (6) Bank or trust company trustee/custodial fees .....                               | 2i(6)  | 285542    |           |
| (7) Actuarial fees .....                                                             | 2i(7)  | 473382    |           |
| (8) Legal fees .....                                                                 | 2i(8)  |           |           |
| (9) Valuation/appraisal fees .....                                                   | 2i(9)  |           |           |
| (10) Other trustee fees and expenses .....                                           | 2i(10) |           |           |
| (11) Other expenses .....                                                            | 2i(11) | 48322979  |           |
| (12) Total administrative expenses. Add lines 2i(1) through (11) .....               | 2i(12) |           | 63428141  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j     |           | 304098449 |

**Net Income and Reconciliation**

|                                                          |       |  |           |
|----------------------------------------------------------|-------|--|-----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 341655570 |
| l Transfers of assets:                                   |       |  |           |
| (1) To this plan .....                                   | 2l(1) |  |           |
| (2) From this plan .....                                 | 2l(2) |  | 9196588   |

**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: **KPMG LLP**

(2) EIN: **13-5565207**

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

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

**Part IV Compliance Questions**

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

During the plan year:

|                                                                                                                                                                                                                                                                                                                  | Yes                                 | No                                  | Amount     |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------|
| <b>a</b> Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) .....                 |                                     | <input checked="" type="checkbox"/> |            |
| <b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) ..... |                                     | <input checked="" type="checkbox"/> |            |
| <b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....                                                                                                                             |                                     | <input checked="" type="checkbox"/> |            |
| <b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.) .....                                                                                                                  |                                     | <input checked="" type="checkbox"/> |            |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                         | <input checked="" type="checkbox"/> |                                     | 70000000   |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                          |                                     | <input checked="" type="checkbox"/> |            |
| <b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser? .....                                                                                                                                       | <input checked="" type="checkbox"/> |                                     | 1418535659 |
| <b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser? .....                                                                                                                             |                                     | <input checked="" type="checkbox"/> |            |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                   | <input checked="" type="checkbox"/> |                                     |            |
| <b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.) .....                                                                                     | <input checked="" type="checkbox"/> |                                     |            |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                              |                                     | <input checked="" type="checkbox"/> |            |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                               |                                     | <input checked="" type="checkbox"/> |            |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                     |                                     |                                     |            |
| <b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....                                                                                                                         |                                     |                                     |            |

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

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

| <b>5b(1)</b> Name of plan(s)                                                     | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> PN(s) |
|----------------------------------------------------------------------------------|---------------------|--------------------|
| NIC & AFFILIATES HEALTH REIMBURSEMENT ACCOUNT PLAN FOR RETIREES & LTD RECIPIENTS | 31-4177100          | 526                |
| NATIONWIDE INSURANCE COMPANIES & AFFILIATES RETIREE HEALTH CARE PLAN             | 31-4177100          | 523                |
|                                                                                  |                     |                    |
|                                                                                  |                     |                    |

**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 520533.

|                                                                                                                                                                                                                                                                                                                                                                       |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-------------------------------------------------------------------------------------------------|-----|
| <div>SCHEDULE R<br/>(Form 5500)<br/><div>Department of the Treasury<br/>Internal Revenue Service</div><div>Department of Labor<br/>Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>                                                                                                                               |  | <div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div> |  | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection.</div> |     |
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023                                                                                                                                                                                                                                                                            |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| A Name of plan<br>NATIONWIDE RETIREMENT PLAN                                                                                                                                                                                                                                                                                                                          |  |                                                                                                                                                                                                                                                                                                  |  | B Three-digit plan number (PN) ▶                                                                | 333 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>NATIONWIDE MUTUAL INSURANCE COMPANY                                                                                                                                                                                                                                                                         |  |                                                                                                                                                                                                                                                                                                  |  | D Employer Identification Number (EIN)<br>31-4177100                                            |     |
| Part I Distributions                                                                                                                                                                                                                                                                                                                                                  |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| All references to distributions relate only to payments of benefits during the plan year.                                                                                                                                                                                                                                                                             |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....                                                                                                                                                                                                                                        |  |                                                                                                                                                                                                                                                                                                  |  | 1                                                                                               | 0   |
| 2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br>EIN(s): 04-3275867                                                                                                                      |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                                                                                                                      |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                                                                                                                                             |  |                                                                                                                                                                                                                                                                                                  |  | 3                                                                                               | 573 |
| Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)                                                                                                                                                                                        |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A<br>If the plan is a defined benefit plan, go to line 8.                                                                                                |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.                  |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                                               |  |                                                                                                                                                                                                                                                                                                  |  | 6a                                                                                              |     |
| b Enter the amount contributed by the employer to the plan for this plan year.....                                                                                                                                                                                                                                                                                    |  |                                                                                                                                                                                                                                                                                                  |  | 6b                                                                                              |     |
| c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) .....                                                                                                                                                                                                                             |  |                                                                                                                                                                                                                                                                                                  |  | 6c                                                                                              |     |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                                         |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A                                                                                                                                                                                     |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| Part III Amendments                                                                                                                                                                                                                                                                                                                                                   |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. .... <input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input checked="" type="checkbox"/> No         |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.                                                                                                                                                                                                                    |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                              |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 11 a Does the ESOP hold any preferred stock? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                                                                                                           |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                        |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| 12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                                                      |  |                                                                                                                                                                                                                                                                                                  |  |                                                                                                 |     |
| For Paperwork Reduction Act Notice, see the Instructions for Form 5500.                                                                                                                                                                                                                                                                                               |  |                                                                                                                                                                                                                                                                                                  |  | Schedule R (Form 5500) 2023 v. 230707                                                           |     |

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                        |  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------|--|
| <b>14</b> Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:<br><b>a</b> The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: <input type="checkbox"/> last contributing employer <input type="checkbox"/> alternative <input type="checkbox"/> reasonable approximation (see instructions for required attachment) .....<br><b>b</b> The plan year immediately preceding the current plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) .....<br><b>c</b> The second preceding plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) ..... | <b>14a</b><br><br><br><br><br><br><br><b>14b</b><br><br><br><br><br><br><br><b>14c</b> |  |
| <b>15</b> Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:<br><b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....<br><b>b</b> The corresponding number for the second preceding plan year .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>15a</b><br><br><br><b>15b</b>                                                       |  |
| <b>16</b> Information with respect to any employers who withdrew from the plan during the preceding plan year:<br><b>a</b> Enter the number of employers who withdrew during the preceding plan year .....<br><b>b</b> If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>16a</b><br><br><br><b>16b</b>                                                       |  |
| <b>17</b> If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                        |  |

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

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>18</b> If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |  |
| <b>19</b> If the total number of participants is 1,000 or more, complete lines (a) and (b):<br><b>a</b> Enter the percentage of plan assets held as:<br>Public Equity: <u>0.0</u> % Private Equity: <u>13.6</u> % Investment-Grade Debt and Interest Rate Hedging Assets: <u>45.8</u> %<br>High-Yield Debt: <u>0.1</u> % Real Assets: <u>6.3</u> % Cash or Cash Equivalents: <u>1.0</u> % Other: <u>33.2</u> %<br><b>b</b> Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:<br><input type="checkbox"/> 0-5 years <input type="checkbox"/> 5-10 years <input checked="" type="checkbox"/> 10-15 years <input type="checkbox"/> 15 years or more                                                                                                                                                                                                                                                                                                                                                                                                                 |  |
| <b>20 PBGC missed contribution reporting requirements.</b> If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.<br><b>a</b> Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br><b>b</b> If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:<br><input type="checkbox"/> Yes.<br><input type="checkbox"/> No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.<br><input type="checkbox"/> No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.<br><input type="checkbox"/> No. Other. Provide explanation: _____ |  |

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

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>21a</b> Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br><b>21b</b> If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).<br><input type="checkbox"/> Design-based safe harbor method<br><input type="checkbox"/> "Prior year" ADP test<br><input type="checkbox"/> "Current year" ADP test<br><input checked="" type="checkbox"/> N/A |  |
| <b>22</b> If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/___ (MM/DD/YYYY) and the Opinion Letter serial number _____.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |  |

## **NATIONWIDE RETIREMENT PLAN**

Financial Statements and Supplemental Schedules

December 31, 2023 and 2022

## NATIONWIDE RETIREMENT PLAN

### Table of Contents

|                                                                                     | Page |
|-------------------------------------------------------------------------------------|------|
| Independent Auditors' Report                                                        | 1    |
| Statements of Net Assets Available for Benefits                                     | 3    |
| Statements of Changes in Net Assets Available for Benefits                          | 4    |
| Notes to Financial Statements                                                       | 5    |
| Supplemental Schedules                                                              |      |
| (1) Schedule H, Line 4i – Schedule of Assets (Held at End of Year)                  | 15   |
| (2) Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) | 16   |
| (3) Schedule H, Line 4j – Schedule of Reportable Transactions                       | 17   |

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



KPMG LLP  
Suite 500  
191 West Nationwide Blvd.  
Columbus, OH 43215-2568

## **Independent Auditors' Report**

The Administrative Committee  
Nationwide Retirement Plan:

### *Opinion*

We have audited the financial statements of Nationwide Retirement Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2023 and 2022, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

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

### *Basis for Opinion*

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

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

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

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

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

### *Auditors' Responsibilities for the Audit of the Financial Statements*

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in



the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

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

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

#### *Supplemental Schedules Required by ERISA*

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of Schedule H, line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2023, Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2023, and Schedule H, line 4j - Schedule of Reportable Transactions for the year ended December 31, 2023 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

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

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

**KPMG LLP**

Columbus, Ohio  
September 20, 2024

## NATIONWIDE RETIREMENT PLAN

### Statements of Net Assets Available for Benefits

|                                                                        | December 31,        |                     |
|------------------------------------------------------------------------|---------------------|---------------------|
| <i>(in thousands)</i>                                                  | 2023                | 2022                |
| <b>Assets</b>                                                          |                     |                     |
| Investments:                                                           |                     |                     |
| Fixed maturity securities                                              | \$ 3,202,327        | \$ 2,971,081        |
| Equity securities                                                      | 1,368               | 15,194              |
| Guaranteed investment fund issued by Nationwide Life Insurance Company | 6,982               | 6,901               |
| Limited partnerships                                                   | 1,418,536           | 1,630,833           |
| Other invested assets                                                  | 46,401              | 63,997              |
| Total investments                                                      | \$ 4,675,614        | \$ 4,688,006        |
| Net assets held in 401(h) account                                      | 130,288             | 123,840             |
| Employer contribution receivable                                       | 318,000             | 150,000             |
| Receivables from investments sold                                      | 104,857             | -                   |
| Other assets                                                           | 52,302              | 55,734              |
| <b>Total assets</b>                                                    | <b>\$ 5,281,061</b> | <b>\$ 5,017,580</b> |
| <b>Liabilities</b>                                                     |                     |                     |
| Amount related to obligation of 401(h) account                         | \$ 130,288          | \$ 123,840          |
| Other liabilities                                                      | 11,217              | 80,195              |
| <b>Total liabilities</b>                                               | <b>\$ 141,505</b>   | <b>\$ 204,035</b>   |
| <b>Net assets available for benefits</b>                               | <b>\$ 5,139,556</b> | <b>\$ 4,813,545</b> |

See accompanying notes to financial statements.

## NATIONWIDE RETIREMENT PLAN

### Statements of Changes in Net Assets Available for Benefits

|                                                              | Year Ended December 31, |                       |
|--------------------------------------------------------------|-------------------------|-----------------------|
| <i>(in thousands)</i>                                        | 2023                    | 2022                  |
| <b>Investment income (loss)</b>                              |                         |                       |
| Net appreciation (depreciation) in fair value of investments | \$ 144,952              | \$ (1,847,095)        |
| Interest income                                              | 135,406                 | 128,885               |
| Other income                                                 | 35,357                  | 20,306                |
| <b>Total investment income (loss)</b>                        | <b>\$ 315,715</b>       | <b>\$ (1,697,904)</b> |
| <b>Contributions</b>                                         |                         |                       |
| Employer                                                     | \$ 318,189              | \$ 150,151            |
| <b>Total contributions</b>                                   | <b>\$ 318,189</b>       | <b>\$ 150,151</b>     |
| <b>Benefits and expenses</b>                                 |                         |                       |
| Benefits paid to participants and beneficiaries              | \$ 240,670              | \$ 233,977            |
| Administrative and other expenses                            | 67,223                  | 40,069                |
| <b>Total benefits and expenses</b>                           | <b>\$ 307,893</b>       | <b>\$ 274,046</b>     |
| <b>Net increase (decrease)</b>                               | <b>\$ 326,011</b>       | <b>\$ (1,821,799)</b> |
| <b>Net assets available for benefits</b>                     |                         |                       |
| <b>Beginning of year</b>                                     | <b>\$ 4,813,545</b>     | <b>\$ 6,635,344</b>   |
| <b>End of year</b>                                           | <b>\$ 5,139,556</b>     | <b>\$ 4,813,545</b>   |

See accompanying notes to financial statements.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

---

#### (1) Description of the Plan

The following description of the Nationwide Retirement Plan ("the Plan") is provided for general information purposes only. Participants should refer to the Plan document for a complete description of the Plan.

##### *General*

The Plan is a defined benefit pension plan covering all eligible employees of Nationwide Mutual Insurance Company ("the Plan Sponsor") and certain subsidiaries. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA"). Obligations of the Plan were actuarially calculated as of January 1, 2023.

The assets of the Plan are held in trust by the Nationwide Defined Benefit Master Trust ("the Trust") with the Bank of New York Mellon as the trustee and custodian of the Plan, and the assets of the Trust are solely those of the Plan. Fidelity Investments is the Plan's third-party pension recordkeeper of the Plan.

Employees with one year of credited service and who are at least 21 years of age are eligible to participate in the Plan. Participants who were in the Plan on or before December 31, 2001 and have been continuously employed are eligible to receive benefits under the Plan's final average pay formula, as defined in the Plan document and described under pension benefits. Such participants, upon termination of employment, will receive the greater of the benefits under the Plan formula in effect prior to 2002, or the benefits under the cash balance program as described below. Eligible participants enrolled after December 31, 2001 will receive benefits under the cash balance program.

Effective January 1, 2017, the Plan was amended to accrue future benefits under the cash balance formula. On December 31, 2016, participants under age 55 stopped accruing benefits under the final average pay formula, replacing future accrued benefits with the cash balance formula. Participants age 55 or older as of December 31, 2016, who were eligible to accrue benefits, continued to accrue benefits under the final average pay formula.

Effective January 1, 2024, the Plan was split into two qualified defined benefit pension plans (the Nationwide Retirement Plan – Account Balance or "NRP-AB" and the Nationwide Retirement Plan – Final Average Pay or "NRP-FAP", collectively the "Plans"). Generally, employees who have an original date of hire on or after January 1, 2002, will be participants in the NRP-AB and associates hired on or before December 31, 2001, will be participants in the NRP-FAP. The split did not change the Plan's net assets available for benefits as of December 31, 2023.

Participants become 100% vested after attaining 3 years of service. If participants terminate before rendering 3 years of service, they forfeit the right to receive their portion of the Plan's accumulated benefits.

The funding policy is to review plan funding options annually in compliance with all ERISA and Internal Revenue Service ("IRS") requirements. In no event will the amount funded be less than the minimum required under ERISA nor more than the maximum tax-deductible amount under Internal Revenue Code ("IRC") Section 404.

For the years ended December 31, 2023 and December 31, 2022, contributions totaled \$318 million and \$150.0 million, respectively and met the Company's policies.

The Plan's actuary, Deloitte Consulting LLP, determines what, if any, contributions are necessary to ensure satisfaction of the minimum funding standards of IRC Section 412. The Plan's actuary also determines any contribution amount in excess of the minimum funding standards. These contributions are determined using a frozen initial liability cost method. No employer contributions were required to meet the minimum funding requirements of ERISA in 2023 and 2022.

The Plan also provides funding for future retiree health benefits under IRC Section 401(h) ("401(h) account"). Covered retired participants and their dependents are eligible for medical benefits which are provided by the Nationwide Insurance Companies and Affiliates Retiree Health Care Plan ("the Retiree Health Care Plan") and the Nationwide Insurance Companies and Affiliates Health Reimbursement Account Plan for Retirees and LTD Recipients. Employer contributions or qualified transfers to the 401(h) account are determined annually and are at the discretion of the Plan Sponsor. No funding is provided for key employees, as defined by the Internal Revenue Service, by the 401(h) account.

A separate account has been established and maintained in the Plan for the net assets of the 401(h) account. In accordance with IRC Section 401(h), the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. Any assets transferred to the 401(h) account from the Nationwide Retirement Plan Trust in a qualified transfer of excess Plan assets (and any income allocable thereto) that are not used during the Plan year must be transferred out of the 401(h) account to the Plan. The related obligations for health benefits are not included in this Plan's obligations in the schedule of accumulated plan benefits (see Note 4). Retiree Health Care Plan obligations are disclosed in the financial statements of the Retiree Health Care Plan. Participants do not contribute to the 401(h) account.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

#### *Pension Benefits*

Benefits are paid by the Plan's trust through the assets of the Plan. Under the terms of the Plan, participants are eligible for monthly benefit payments upon reaching normal retirement age (age 65). Subject to certain age and length-of-service requirements, a participant may elect an early retirement date at a reduced benefit.

Under the final average pay formula, initial annual benefit payments are determined by application of a benefit ratio to an average of a participant's annual earnings rates, generally over the highest 60 consecutive calendar months during a participant's last 120 months of service, and are subject to certain maximum amounts. Participants hired prior to January 1, 2014 may elect to receive the value of their accumulated plan benefits as a lump-sum distribution upon retirement or termination (if the value is under \$25,000, the lump-sum is limited to the participant's account balance, and if it is over \$25,000, the lump-sum is the greater of \$25,000 or 25% of the participant's account balance under the cash balance formula), or they may elect to receive their benefits as a life annuity payable monthly from retirement. Effective January 1, 2014, participants can take a lump sum payment of their entire account balance, but only to the extent the account balance does not exceed \$50,000.

Under the cash balance program, pension benefits are maintained in separate bookkeeping accounts for each participant. The initial cash balance was actuarially calculated by applying the December 31, 2001 accrued benefit under the Plan to actuarial factors set forth in the Plan, as amended and restated effective January 1, 2002. Such actuarial factors depended on the participant's age.

For each pay period in which a participant receives eligible compensation, such participant's account will be credited with a pay credit equal to a percentage of the eligible compensation (subject to certain limitations) based on the following schedule:

| Length of service (through December 31 of the prior year) | Pay credit (on all eligible compensation) | Plus pay credit (on pay over the Social Security taxable wage base) |
|-----------------------------------------------------------|-------------------------------------------|---------------------------------------------------------------------|
| 0-2 years (0-35 months)                                   | 3%                                        | 3%                                                                  |
| 3-8 years (36-107 months)                                 | 4%                                        | 4%                                                                  |
| 9-14 years (108-179 months)                               | 5%                                        | 4%                                                                  |
| 15-21 years (180-263 months)                              | 6%                                        | 4%                                                                  |
| 22 years and over (264 months or more)                    | 7%                                        | 4%                                                                  |

Interest credits will also be credited to each participant's account each payday on or prior to the participant's termination date. Interest credits are based on the 30-year Treasury bill rate determined as of the beginning of each calendar quarter based on the rate published by the IRS for the second month of the immediately preceding calendar quarter, but never less than 3.25%.

#### *Death and Disability Benefits*

Death benefits are paid to the beneficiaries of active and retired employees in accordance with the Plan. Active participants who became disabled prior to January 1, 2010 continue to accrue pension benefits subject to certain limitations, as defined by the Plan; however, the Plan does not provide disability benefits. Active participants who became disabled after January 1, 2010 will only accrue eligibility service, vesting service and accrual service during their period of disability.

## **(2) Summary of Significant Accounting Policies**

#### *Basis of Presentation*

The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States ("U.S.") ("GAAP").

#### *Use of Estimates*

The preparation of financial statements in accordance with GAAP requires the Plan to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Significant estimates include benefit obligations and certain investment and derivative valuations. Actual results could differ significantly from those estimates.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

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#### **Contributions**

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption process, it is reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements. Contributions are recognized when due from the Plan Sponsor.

#### **Investments**

Purchases and sales of securities and the related realized gains and losses are recorded on the trade date. Interest and dividend income are recognized when earned. Dividend income is reported in Other income in the Statement of Changes in Net Assets Available for Benefits. Realized and unrealized gains and losses are recognized in net appreciation (depreciation) in fair value of investments in the Statement of Changes in Net Assets Available for Benefits.

The Plan's valuation method for its investment in the guaranteed investment fund ("GIF") issued by Nationwide Life Insurance Company ("NLIC"), an affiliate, is described in Note 5.

Limited partnerships are reported at fair value. The Plan may use net asset value ("NAV") as a practical expedient to estimate the underlying fair value for certain of these investments that do not have readily determinable fair values.

All other investments are reported at fair value using externally sourced data. Independent pricing services are most often utilized, and compared to pricing from additional sources when available, to determine the fair value of securities for which market quotations or quotations on comparable securities or models are used. For these securities, the Plan obtains the pricing services' methodologies and classifies the investments accordingly in the fair value hierarchy. Corporate pricing matrices are used in valuing certain investments, including private placements and bank loans, which are included in fixed maturity securities. The corporate pricing matrices were developed using publicly and privately available spreads segmented by various weighted average lives and credit quality ratings. Certain private placement corporate securities have adjusted spreads to capture the impacts of liquidity premium based on industry sector. The weighted average life and credit quality rating of a particular fixed maturity security to be priced using those matrices are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate industry sector or U.S. Treasury yield to create an estimated market yield for that security. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular security.

Additionally, certain fixed maturity securities are valued using non-binding broker quotes when deemed appropriate or when quotes are not available from independent pricing services or a corporate pricing matrix. These securities are classified with the lowest priority in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Plan by the brokers, as the brokers often do not provide the necessary transparency into their quotes and methodologies. At least annually, the Plan performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value. Price movements of broker quotes are subject to validation and require approval from the Plan's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

#### **Derivative Instruments**

The Plan uses derivative instruments to manage exposures and mitigate risks primarily associated with interest rates, equity markets and foreign currency. These derivative instruments primarily include futures, options and swaps. All derivative instruments are held at fair value and are reflected as other assets or other liabilities, with the corresponding change in valuation reflected as net appreciation (depreciation) in fair value of investments in the statements of changes in net assets available for benefits.

The fair value of derivative instruments is determined using various valuation techniques relying predominantly on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Plan will utilize non-binding broker quotes to determine fair value, and these instruments are classified accordingly in the fair value hierarchy.

The Plan's derivative instruments, while effective in managing the defined risks, do not qualify for hedge accounting and have not been designated in hedging relationships.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

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The Plan's derivative transaction counterparties are generally financial institutions and corporations. To reduce the credit risk associated with open contracts, the Plan enters into master netting agreements, which permit the closeout and netting of transactions with the same counterparty upon the occurrence of certain events. In addition, the Plan attempts to reduce credit risk by obtaining collateral from counterparties. The determination of the need for and the levels of collateral vary based on an assessment of the credit risk of the counterparty. The Plan accepts collateral in the forms of cash and marketable securities.

#### *Fair Value Measurements*

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect the Plan's view of market assumptions in the absence of observable market information. The Plan utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Plan uses various methods, including market, income and cost approaches.

The Plan categorizes its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The Plan categorizes assets and liabilities held at fair value in the statements of net assets available for benefits as follows:

**Level 1.** Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

**Level 2.** Unadjusted quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, London Interbank Offered Rate, Secured Overnight Financing Rate, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

**Level 3.** Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimates of the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs.

The Plan reviews its fair value hierarchy classifications for assets and liabilities quarterly. Changes in the observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications are reported as transfers at the beginning of the period in which the change occurs.

#### *Use of Net Asset Value for Estimating Fair Value*

The Plan uses NAV to estimate the underlying fair value of investments in certain mutual funds included in other invested assets and limited partnerships that do not have readily determinable fair values.

For certain other mutual funds within other invested assets that have no unfunded commitments or restrictions and the Plan always has the ability to redeem the investment in these funds with the investee at NAV daily are classified as Level 1 fair value measurements. These mutual funds are primarily invested in high-quality, short-term money market securities.

The limited partnership portfolio primarily includes buyout, infrastructure, mezzanine, distressed, energy and venture capital investment strategies. See Note 5 for discussion on unfunded commitments related to limited partnerships.

#### *Administrative Expenses*

Investment advisory fees, management fees, and all other administrative fees are paid from Plan assets. All other administrative fees primarily relate to insurance premiums to the Pension Benefit Guaranty Corporation ("PBGC"), recordkeeping, trust, administrative, actuarial and investment services. Administrative expenses are recognized when incurred.

#### *Subsequent Events*

The Plan evaluated subsequent events through September 20, 2024, the date the financial statements were issued.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

#### (3) Plan Termination

Although it has not expressed any intent to do so, the Plan Sponsor has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants would become 100% vested in their account value in the Plan. Further, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following payments in the order indicated below:

- a. Benefits of those employees receiving pensions that started at least three years before the Plan terminated and those who would have started receiving pensions at least three years before the Plan terminated if they had retired three or more years before the termination date
- b. Any other vested accrued benefits guaranteed by the PBGC, as discussed below
- c. All remaining vested accrued benefits

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations as determined by a statutory ceiling determined by the PBGC.

If the termination is the result of the bankruptcy or near bankruptcy of the Plan Sponsor and the Plan's assets are not adequate to pay all benefits vested prior to the termination, the PBGC will take over the Plan and will pay those benefits which it guarantees. In this case, some participants may receive a smaller benefit than if the Plan had continued. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of those benefits (as described in the Plan) and the level of benefits guaranteed by the PBGC at that time subject to the limitations mentioned above.

If, however, the Plan is terminated for any reason other than the bankruptcy or near bankruptcy of the Plan Sponsor and the Plan has insufficient assets, the Plan Sponsor will be required to pay to the Plan an amount which, together with Plan assets, will satisfy all benefits accumulated as of the date of the Plan termination.

#### (4) Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to the service participants have rendered. Accumulated plan benefits include benefits expected to be paid to retired or terminated employees or their beneficiaries, beneficiaries of employees who have died and present employees or their beneficiaries.

The following table summarizes the actuarial present value of accumulated plan benefits for the Plan as of the date indicated:

|                                                                   | January 1,<br>2023  |
|-------------------------------------------------------------------|---------------------|
| <i>(in thousands)</i>                                             |                     |
| Vested benefits:                                                  |                     |
| Participants currently receiving benefits                         | \$ 2,039,370        |
| Active and terminated employees not currently receiving benefits  | 2,278,960           |
| Nonvested benefits                                                | 1,239               |
| <b>Total actuarial present value of accumulated plan benefits</b> | <b>\$ 4,319,569</b> |

The following table summarizes the change in the total actuarial present value of accumulated plan benefits:

|                                                                                   |                     |
|-----------------------------------------------------------------------------------|---------------------|
| <i>(in thousands)</i>                                                             |                     |
| Actuarial present value of accumulated plan benefits as of January 1, 2022        | \$ 4,112,108        |
| Increase during the year attributable to:                                         |                     |
| Benefits accumulated                                                              | \$ 31,922           |
| Increase for interest due to the decrease in discount period                      | 259,802             |
| Benefits paid                                                                     | (233,977)           |
| Changes in actuarial assumptions                                                  | 149,714             |
| Net increase                                                                      | \$ 207,461          |
| <b>Actuarial present value of accumulated plan benefits as of January 1, 2023</b> | <b>\$ 4,319,569</b> |

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

The actuarial present value of accumulated plan benefits (using the unit credit cost method) was determined by the Plan's actuary. Significant assumptions underlying the actuarial computations include an assumed net rate of return on investments of 6.5%, completion of 3 years of service, Pri-2012 base mortality table, MIM-2021 methodology with the same underlying data as the MP-2021 projection scale, and assumed employee turnover rate and retirement age based on actual experiences for 2015 through 2020.

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

#### (5) Investments

The Plan employs a total return investment approach whereby a mix of fixed maturity securities, equity securities, limited partnerships, a GIF and other invested assets are used to maximize the long-term return of plan assets for a prudent level of risk. Risk tolerance is established through careful consideration of plan liabilities, plan funded status and corporate financial condition. On a periodic basis, the portfolio is analyzed to establish the optimal mix of assets given current market conditions and risk tolerance. Derivatives may be utilized for management of risk exposures when they provide a more efficient alternative to cash market transactions.

##### **Guaranteed Investment Fund**

As of December 31, 2023 and 2022, the Plan held assets in a GIF. Investments in the GIF are group annuity contracts with NLIC. For the GIF, fair value is determined to be the contract value plus or minus a market value adjustment reported by the contract issuer.

The market value adjustment is the amount deducted from or added to the contract value of the GIF if it would be terminated prior to its stated maturity date. The market value adjustment is calculated by comparing market value, which is determined by the Plan to represent an estimate of a market participant's valuation of the contract, to the projected liability in the GIF. The discount rate used in the GIF is the greater of Moody's A-rated intermediate term bond yield average or 7-year Treasury yield plus 0.75%. As of December 31, 2023 and 2022, NLIC, had a credit rating of A+ by Standard & Poor's Rating Services.

The following table presents the investments at contract value and adjustments to the contract value of the GIF, as of the dates indicated:

| (in thousands)                                                 | December 31,    |                 |
|----------------------------------------------------------------|-----------------|-----------------|
|                                                                | 2023            | 2022            |
| Guaranteed investment fund issued by NLIC                      |                 |                 |
| Investments at contract value                                  | \$ 7,720        | \$ 7,765        |
| Adjustment from contract value to fair value                   | (738)           | (864)           |
| <b>Guaranteed investment fund issued by NLIC at fair value</b> | <b>\$ 6,982</b> | <b>\$ 6,901</b> |

##### **Limited Partnerships**

The Plan had unfunded commitments related to its investment in limited partnerships totaling \$431.0 million and \$541.6 million as of December 31, 2023 and 2022, respectively. The Plan expects the unfunded commitments to be paid out over the next five to ten years.

##### **Derivative Instruments**

The Plan is exposed to certain risks related to its investing activities, which are managed using derivative instruments.

*Interest rate risk management.* The Plan uses interest rate contracts, primarily futures and options, to reduce or alter interest rate exposure arising from mismatches between assets and liabilities.

Interest rate contracts are used by the Plan in association with fixed and variable rate investments to achieve cash flow streams that support certain financial obligations of the Plan and to produce desired investment returns. As such, interest rate contracts are generally used to convert fixed rate cash flow streams to variable rate cash flow streams or vice versa.

*Equity market risk management.* The Plan enters into transactions that expose the Plan to equity risks. The Plan uses futures and swaps to mitigate the risks.

*Other risk management.* As part of its regular investing activities, the Plan may purchase foreign currency denominated investments. These investments and the associated income expose the Plan to volatility associated with movements in foreign exchange rates. The Plan uses futures to mitigate the risk.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

*Credit risk associated with derivative transactions.* The Plan periodically evaluates the risks within the derivative portfolios due to credit exposure. When evaluating this risk, the Plan considers several factors which include, but are not limited to, the counterparty credit risk associated with derivative receivables, the Plan's own credit as it relates to derivative payables, the collateral thresholds associated with each counterparty and changes in relevant market data in order to gain insight into the probability of default by the counterparty.

The following table summarizes the fair value and related notional amounts of derivative instruments, excluding 401(h) account derivative instruments, as of the dates indicated:

| (in thousands)                          | December 31, 2023 |                   |                        |                   | December 31, 2022 |                   |                        |                     |
|-----------------------------------------|-------------------|-------------------|------------------------|-------------------|-------------------|-------------------|------------------------|---------------------|
|                                         | Derivative assets |                   | Derivative liabilities |                   | Derivative assets |                   | Derivative liabilities |                     |
|                                         | Fair value        | Notional          | Fair value             | Notional          | Fair value        | Notional          | Fair value             | Notional            |
| Swaps                                   | \$ 13,269         | \$ 72,822         | \$ -                   | \$ -              | \$ 21,648         | \$ 87,253         | \$ 12,705              | \$ 82,773           |
| Options                                 | 527               | 225,000           | 9,915                  | 350,000           | 3,600             | 500,000           | 44,767                 | 1,000,000           |
| Futures                                 | -                 | 229,700           | -                      | 188,077           | -                 | 158,737           | -                      | 245,280             |
| <b>Total derivatives<sup>1, 2</sup></b> | <b>\$ 13,796</b>  | <b>\$ 527,522</b> | <b>\$ 9,915</b>        | <b>\$ 538,077</b> | <b>\$ 25,248</b>  | <b>\$ 745,990</b> | <b>\$ 57,472</b>       | <b>\$ 1,328,053</b> |

1 Fair value balance excludes immaterial accrued interest on derivative assets and liabilities as of December 31, 2023 and 2022.

2 The Plan received cash collateral of \$14.3 million and \$7.7 million as of December 31, 2023 and 2022. The Plan posted cash collateral of \$7.2 million and \$25.5 million as of December 31, 2023 and 2022.

The following table summarizes the gains and losses for derivative instruments, excluding 401(h) account derivative instruments, for the years ended:

| (in thousands)                   | December 31,       |                     |
|----------------------------------|--------------------|---------------------|
|                                  | 2023               | 2022                |
| Swaps                            | \$ 29,330          | \$ (11,178)         |
| Options                          | (40,642)           | (54,985)            |
| Futures                          | (25,316)           | (315,878)           |
| <b>Total derivative (losses)</b> | <b>\$ (36,628)</b> | <b>\$ (382,041)</b> |

#### 401(h) Account Derivative Instruments

The 401(h) Account is exposed to certain risks related to its investing activities, which are managed using derivative instruments. Derivative instruments comprise futures that include \$3.8 million and \$6.1 million notional assets and \$1.8 million and \$214.6 million notional liabilities as of December 31, 2023 and 2022, respectively. There was no fair value associated with derivative assets and liabilities as of December 31, 2023 and 2022. Derivative losses were (\$0.4) million and (\$6.6) million for the years ended December 31, 2023 and 2022, respectively.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

#### (6) Fair Value Measurements

The following table summarizes assets and liabilities held at fair value on a recurring basis as of December 31, 2023:

| <i>(in thousands)</i>                          | Level 1           | Level 2             | Level 3          | Total               |
|------------------------------------------------|-------------------|---------------------|------------------|---------------------|
| <b>Assets</b>                                  |                   |                     |                  |                     |
| Investments:                                   |                   |                     |                  |                     |
| Fixed maturity securities                      | \$ 833,455        | \$ 2,318,765        | \$ 50,107        | \$ 3,202,327        |
| Equity securities                              | 976               | -                   | 392              | 1,368               |
| Guaranteed investment fund issued by NLIC      | -                 | -                   | 6,982            | 6,982               |
| Other invested assets                          | 46,401            | -                   | -                | 46,401              |
| Total investments <sup>1</sup>                 | \$ 880,832        | \$ 2,318,765        | \$ 57,481        | \$ 3,257,078        |
| Net assets held in 401(h) account              | 11,422            | 109,014             | 9,852            | 130,288             |
| Derivative assets                              | 525               | 13,271              | -                | 13,796              |
| <b>Total assets at fair value</b>              | <b>\$ 892,779</b> | <b>\$ 2,441,050</b> | <b>\$ 67,333</b> | <b>\$ 3,401,162</b> |
| <b>Liabilities</b>                             |                   |                     |                  |                     |
| Amount related to obligation of 401(h) account | \$ 11,422         | \$ 109,014          | \$ 9,852         | \$ 130,288          |
| Derivative liabilities                         | 919               | 8,996               | -                | 9,915               |
| <b>Total liabilities at fair value</b>         | <b>\$ 12,341</b>  | <b>\$ 118,010</b>   | <b>\$ 9,852</b>  | <b>\$ 140,203</b>   |

1 Excludes \$1.4 billion as of December 31, 2023 of limited partnership investments that use NAV as a practical expedient to estimate fair value.

The following table summarizes assets and liabilities held at fair value on a recurring basis as of December 31, 2022:

| <i>(in thousands)</i>                          | Level 1           | Level 2             | Level 3          | Total               |
|------------------------------------------------|-------------------|---------------------|------------------|---------------------|
| <b>Assets</b>                                  |                   |                     |                  |                     |
| Investments:                                   |                   |                     |                  |                     |
| Fixed maturity securities                      | \$ 651,926        | \$ 2,262,467        | \$ 56,688        | \$ 2,971,081        |
| Equity securities                              | 8,318             | -                   | 6,876            | 15,194              |
| Guaranteed investment fund issued by NLIC      | -                 | -                   | 6,901            | 6,901               |
| Other invested assets                          | 63,997            | -                   | -                | 63,997              |
| Total investments <sup>1</sup>                 | \$ 724,241        | \$ 2,262,467        | \$ 70,465        | \$ 3,057,173        |
| Net assets held in 401(h) account              | 89,452            | 22,525              | 11,863           | 123,840             |
| Derivative assets                              | -                 | 25,248              | -                | 25,248              |
| <b>Total assets at fair value</b>              | <b>\$ 813,693</b> | <b>\$ 2,310,240</b> | <b>\$ 82,328</b> | <b>\$ 3,206,261</b> |
| <b>Liabilities</b>                             |                   |                     |                  |                     |
| Amount related to obligation of 401(h) account | \$ 89,452         | \$ 22,525           | \$ 11,863        | \$ 123,840          |
| Derivative liabilities                         | -                 | 57,472              | -                | 57,472              |
| <b>Total liabilities at fair value</b>         | <b>\$ 89,452</b>  | <b>\$ 79,997</b>    | <b>\$ 11,863</b> | <b>\$ 181,312</b>   |

1 Excludes \$1.6 billion as of December 31, 2022 of limited partnership investments that use NAV as a practical expedient to estimate fair value.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

The following table summarizes Level 3 fair value activity for the years ended:

|                | December 31, 2023         |                   |                                           |                                   | December 31, 2022         |                   |                                           |                                   |
|----------------|---------------------------|-------------------|-------------------------------------------|-----------------------------------|---------------------------|-------------------|-------------------------------------------|-----------------------------------|
| (in thousands) | Fixed maturity securities | Equity securities | Guaranteed investment fund issued by NLIC | Net assets held in 401(h) account | Fixed maturity securities | Equity securities | Guaranteed investment fund issued by NLIC | Net assets held in 401(h) account |
| Purchases      | \$ (1,378)                | \$ -              | \$ -                                      | \$ -                              | \$ 10,423                 | \$ -              | \$ -                                      | \$ -                              |
| Sales          | \$ (9,205)                | \$ (1,515)        | \$ (420)                                  | \$ (2,905)                        | \$ (6,205)                | \$ (1,154)        | \$ (2,819)                                | \$ (4,489)                        |
| Transfers in   | \$ -                      | \$ -              | \$ -                                      | \$ -                              | \$ 1,157                  | \$ 3,019          | \$ -                                      | \$ -                              |
| Transfers out  | \$ -                      | \$ -              | \$ -                                      | \$ -                              | \$ -                      | \$ -              | \$ -                                      | \$ -                              |

  

|                | December 31, 2023  |  | December 31, 2022  |  |
|----------------|--------------------|--|--------------------|--|
| (in thousands) | Derivatives assets |  | Derivatives assets |  |
| Purchases      | \$ -               |  | \$ -               |  |
| Sales          | \$ -               |  | \$ (825)           |  |

#### (7) Tax Status

The IRS has determined and informed the Plan Sponsor by letter dated July 30, 2015, that the Plan and related Trust are designed in accordance with applicable sections of the IRC. Although the Plan has since been amended, the Plan Sponsor and Plan's counsel believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC.

GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Sponsor has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2023, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no material audits for any tax periods in progress. The Plan Sponsor believes it is no longer subject to income tax examinations for years prior to 2020.

#### (8) Related Party and Parties-In-Interest Transactions

NLIC receives all contributions to the GIF and provides custodial, actuarial, investment and accounting services. NLIC is compensated for such services through investment and administrative fees, which are netted against interest income in the accompanying financial statements. These fees were immaterial for the years ended December 31, 2023 and 2022.

Purchases and sales of Plan assets are transacted by BNY as trustee and custodian, distributions are made to participants through Fidelity as recordkeeper and certain Plan assets were managed by investment managers. These transactions qualify as parties-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. Fees to service providers are included in the administrative expenses in the Statement of Changes in Net Assets Available for Benefits. The Plan is not charged for administration or other services performed on its behalf by the Plan Sponsor.

## NATIONWIDE RETIREMENT PLAN

### Notes to December 31, 2023 and 2022 Financial Statements

#### (9) Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of net assets available for benefits per the accompanying financial statements to the Form 5500, as of the dates indicated:

| <i>(in thousands)</i>                                                       | December 31,        |                     |
|-----------------------------------------------------------------------------|---------------------|---------------------|
|                                                                             | 2023                | 2022                |
| Net assets available for benefits per the accompanying financial statements | \$ 5,139,556        | \$ 4,813,545        |
| Funds held in 401(h) account included as assets in Form 5500                | 130,288             | 123,840             |
| <b>Net assets available for benefits per Form 5500</b>                      | <b>\$ 5,269,844</b> | <b>\$ 4,937,385</b> |

The net assets of the 401(h) account included in Form 5500 are not available to pay pension benefits, but can be used only to pay retiree health benefits.

The following is a reconciliation of the change in net assets available for benefits per the accompanying financial statements to the Form 5500, for the year ended:

| <i>(in thousands)</i>                                                                 | December 31,      |
|---------------------------------------------------------------------------------------|-------------------|
|                                                                                       | 2023              |
| Change in net assets available for benefits per the accompanying financial statements | \$ 326,011        |
| Net appreciation in fair value of 401(h) investments                                  | 5,340             |
| Interest income for 401(h) investments                                                | 5,702             |
| Dividend income for 401(h) investments                                                | 195               |
| Accretion for 401(h) investments                                                      | 613               |
| Trust and investment fees for 401(h) investments                                      | (10)              |
| Accrued payables for 401(h) investments                                               | 3,806             |
| Other loss                                                                            | (1)               |
| <b>Net income per Form 5500</b>                                                       | <b>\$ 341,656</b> |

## NATIONWIDE RETIREMENT PLAN

Plan Number: 333  
 EIN: 31-4177100

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

December 31, 2023

(in thousands)

| (a) | (b)<br>Identity of issuer, borrower,<br>lessor or similar party | (c)<br>Description of investment including maturity date,<br>rate of interest, collateral, par or maturity value | (d)<br>Cost  | (e)<br>Current<br>Value |
|-----|-----------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------|-------------------------|
| *   | Nationwide Life Insurance Company                               | Guaranteed investment fund, 4.30% crediting rate                                                                 | \$ 7,720     | \$ 6,982                |
| *   | Nationwide Life Insurance Company                               | 401(h) guaranteed investment fund, 3.85% crediting rate                                                          | \$ 10,901    | \$ 9,852                |
| *   | Bank of New York Mellon Trust Operations                        | Assets held in trust, multiple investments (see Attachment A)                                                    | \$ 5,189,155 | \$ 4,895,292            |
| *   | Indicates party-in-interest                                     |                                                                                                                  |              |                         |

**NATIONWIDE RETIREMENT PLAN**

Plan Number: 333  
 EIN: 31-4177100

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

Year ended December 31, 2023

*(in thousands)*

| (a)<br>Identity of issuer, borrower,<br>lessor or similar party | (b)<br>Description of investment including maturity date,<br>rate of interest, collateral, par or maturity value | (c)<br>Cost of<br>acquisitions | (d)<br>Proceeds of<br>dispositions |
|-----------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------------------------|------------------------------------|
| Bank of New York Mellon Trust Operations                        | Assets held in trust, multiple investments (see Attachment B)                                                    | \$ 44,749                      | \$ 2,436                           |

See accompanying independent auditors' report.

## NATIONWIDE RETIREMENT PLAN

Plan Number: 333

EIN: 31-4177100

Schedule H, Line 4j – Schedule of Reportable Transactions

Year ended December 31, 2023

*(in thousands)*

| (a)                                      | (b)                                                                       | (c)                 | (d)             | (e)            | (f)           | (g)           | (h)                |
|------------------------------------------|---------------------------------------------------------------------------|---------------------|-----------------|----------------|---------------|---------------|--------------------|
| Identity of party involved               | Description of asset (include interest rate and maturity in case of loan) | Number of purchases | Number of sales | Purchase price | Selling price | Cost of asset | Net gain or (loss) |
| Bank of New York Mellon Trust Operations | EB Temporary Investment FD                                                | 489                 | \$ -            | \$ 1,435,917   | \$ -          | \$ -          | \$ -               |
| Bank of New York Mellon Trust Operations | EB Temporary Investment FD                                                | -                   | \$ 360          | \$ -           | \$ 1,426,667  | \$ 1,426,667  | \$ -               |

See accompanying independent auditors' report.

## Attachment A

| Security description 1         | Security description 2        | Shares/Par     | Base cost     | Base market value |
|--------------------------------|-------------------------------|----------------|---------------|-------------------|
| IRS P SOFR                     | PUT MAR 24 001.600 ED 031824  | 125,000,000.00 | 4,600,000.00  | 2,015.00          |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2051 DD 11/15/21 | 121,000,000.00 | 46,651,936.76 | 39,914,270.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2048 DD 08/15/18 | 118,000,000.00 | 53,532,639.99 | 42,557,880.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2048 DD 02/15/18 | 116,000,000.00 | 65,248,081.73 | 42,546,480.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2049 DD 02/15/19 | 111,000,000.00 | 43,332,329.45 | 39,433,860.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2049 DD 08/15/19 | 110,000,000.00 | 63,054,189.05 | 38,637,500.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2047 DD 08/15/17 | 105,300,000.00 | 61,458,922.91 | 39,267,423.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2050 DD 05/15/20 | 102,000,000.00 | 41,388,025.02 | 35,110,440.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2046 DD 08/15/16 | 100,000,000.00 | 47,157,034.64 | 38,709,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2051 DD 08/16/21 | 95,000,000.00  | 38,501,084.21 | 31,503,900.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2050 DD 08/17/20 | 90,000,000.00  | 33,668,707.75 | 30,735,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2050 DD 02/18/20 | 88,000,000.00  | 33,607,027.81 | 30,470,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2048 DD 05/15/18 | 87,000,000.00  | 31,501,027.69 | 31,623,630.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2052 DD 02/15/22 | 85,000,000.00  | 34,415,552.35 | 27,881,700.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2049 DD 05/15/19 | 78,000,000.00  | 31,115,821.67 | 27,537,120.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2047 DD 02/15/17 | 74,000,000.00  | 34,579,769.19 | 28,100,760.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2043 DD 02/15/13 | 63,000,000.00  | 32,913,884.43 | 28,211,400.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2052 DD 11/15/22 | 60,000,000.00  | 20,820,838.67 | 19,527,600.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2049 DD 11/15/19 | 56,000,000.00  | 20,223,560.00 | 18,774,000.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 02/15/2050 DD 02/18/20 | 56,000,000.00  | 20,214,040.00 | 18,659,760.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 05/15/2050 DD 05/15/20 | 56,000,000.00  | 19,913,040.00 | 18,581,360.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2050 DD 11/16/20 | 56,000,000.00  | 19,941,320.00 | 18,364,080.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2051 DD 05/17/21 | 56,000,000.00  | 19,037,420.30 | 18,663,680.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2048 DD 11/15/18 | 54,000,000.00  | 19,968,930.00 | 18,560,880.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 02/15/2049 DD 02/15/19 | 53,000,000.00  | 19,874,300.00 | 18,096,320.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 05/15/2049 DD 05/15/19 | 53,000,000.00  | 19,584,150.00 | 17,939,970.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 08/15/2048 DD 08/15/18 | 52,000,000.00  | 19,787,820.00 | 17,997,720.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2045 DD 02/17/15 | 50,800,000.00  | 32,067,839.49 | 20,882,356.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2048 DD 11/15/18 | 50,000,000.00  | 20,943,537.56 | 17,905,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2044 DD 02/18/14 | 49,700,000.00  | 31,709,562.76 | 21,300,426.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2042 DD 11/15/12 | 42,000,000.00  | 24,319,680.00 | 18,365,760.00     |
| ANHEUSER-BUSCH COS LLC / ANHEU | 4.900% 02/01/2046 DD 02/01/19 | 35,000,000.00  | 37,226,576.54 | 34,327,650.00     |

| Security description 1         | Security description 2        | Shares/Par    | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|---------------|---------------|-------------------|
|                                |                               |               |               | Base market value |
| US GOVT BLDING OPEN-END FEEDER | 1 LP                          | 25,075,288.47 | 16,883,364.00 | 24,965,724.54     |
| ICG SR DEBT PTNS FD SDP 4B LP  |                               | 23,641,384.00 | 24,143,787.39 | 24,173,218.00     |
| AT&T INC                       | 3.500% 09/15/2053 DD 03/15/21 | 23,070,000.00 | 18,369,249.37 | 16,817,799.30     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2049 DD 11/15/19 | 23,000,000.00 | 9,272,850.82  | 8,029,990.00      |
| UBS GROUP AG 144A              | VAR RT 08/12/2033 DD 08/12/22 | 23,000,000.00 | 22,959,899.23 | 24,543,530.00     |
| VERIZON COMMUNICATIONS INC     | 2.987% 10/30/2056 DD 04/30/21 | 22,807,000.00 | 17,784,509.17 | 15,147,269.05     |
| EB TEMP INV FD                 | 1.147% 12/31/2049 DD 11/01/01 | 22,734,282.99 | 22,734,282.99 | 22,734,282.99     |
| ORACLE CORP                    | 4.125% 05/15/2045 DD 05/05/15 | 22,500,000.00 | 25,019,002.40 | 18,427,950.00     |
| TRS EL SP 0 11/15/47 GOVT      | P SOFR 1D +18 BPS 2024 JAN 12 | 21,217,500.00 | -             | 4,160,651.83      |
| TRS EL SP 0 02/15/49 GOVT      | P SOFR 1D +18 BPS 2024 JAN 12 | 20,980,500.00 | -             | 4,066,458.34      |
| TRS EL SP 0 11/15/50 GOVT      | P SOFR 1D +18 BPS 2024 JAN 12 | 20,887,500.00 | -             | 4,317,977.77      |
| ASHTED CAPITAL INC 144A        | 4.250% 11/01/2029 DD 11/04/19 | 20,011,000.00 | 20,598,280.58 | 18,706,683.02     |
| VANGUARD GROUP INC             | 2.670% 08/22/2040 DD 08/19/20 | 20,000,000.00 | 20,000,000.00 | 13,960,000.00     |
| PEPPERTREE CAPITAL FUND VIII   | LP                            | 19,099,545.00 | 17,571,062.00 | 19,463,942.00     |
| LOCKHEED MARTIN CORP           | 4.700% 05/15/2046 DD 11/23/15 | 18,000,000.00 | 18,631,101.75 | 17,667,720.00     |
| VISTRA OPERATIONS CO LLC 144A  | 4.300% 07/15/2029 DD 06/11/19 | 17,604,000.00 | 18,530,686.66 | 16,488,434.52     |
| RTX CORP                       | 4.500% 06/01/2042 DD 06/01/12 | 17,500,000.00 | 18,258,760.61 | 15,942,675.00     |
| WELLS FARGO & CO               | 4.750% 12/07/2046 DD 12/08/16 | 17,500,000.00 | 17,471,039.83 | 15,519,000.00     |
| BLACKROCK DIR LDG FDR IX-L LP  |                               | 17,039,240.50 | 14,762,266.94 | 17,592,038.20     |
| CHARTER COMMUNICATIONS OPERATI | 4.800% 03/01/2050 DD 10/24/19 | 17,000,000.00 | 19,372,228.10 | 13,176,020.00     |
| GOLDMAN SACHS GROUP INC/THE    | VAR RT 04/22/2042 DD 04/22/21 | 17,000,000.00 | 14,622,822.40 | 13,061,440.00     |
| NTHRN CA PWR AGY REVENUE       | 7.311% 06/01/2040 DD 06/24/10 | 16,555,000.00 | 19,522,338.98 | 19,252,306.15     |
| OAKTREE OPPORTUNITIES FD XI LP |                               | 16,519,063.00 | 15,641,496.45 | 16,828,572.00     |
| FP SOLAR FINANCE LP            |                               | 16,078,506.00 | 13,763,507.00 | 16,438,284.00     |
| CORE SR LENDING FUND LP        |                               | 15,934,969.52 | 16,149,679.83 | 16,343,200.00     |
| MPLX LP                        | 4.500% 04/15/2038 DD 02/08/18 | 15,500,000.00 | 16,573,149.07 | 13,832,045.00     |
| EB TEMP INV FD                 | 1.147% 12/31/2049 DD 11/01/01 | 15,353,198.23 | 15,353,198.23 | 15,353,198.23     |
| CONNECTICUT LIGHT AND POWER CO | 4.000% 04/01/2048 DD 03/28/18 | 15,100,000.00 | 16,004,069.53 | 12,865,502.00     |
| APPLE INC                      | 4.650% 02/23/2046 DD 02/23/16 | 15,000,000.00 | 15,869,881.33 | 14,842,800.00     |
| APPLE INC                      | 3.950% 08/08/2052 DD 08/08/22 | 15,000,000.00 | 14,817,378.79 | 13,173,150.00     |
| DUKE ENERGY CAROLINAS LLC      | 3.875% 03/15/2046 DD 03/11/16 | 15,000,000.00 | 14,955,688.90 | 12,191,700.00     |
| MIDAMERICAN ENERGY CO          | 3.650% 08/01/2048 DD 02/01/18 | 15,000,000.00 | 14,884,584.98 | 11,921,550.00     |

| Security description 1         | Security description 2        | Shares/Par    | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|---------------|---------------|-------------------|
|                                |                               |               |               | Base market value |
| NBCUNIVERSAL MEDIA LLC         | 4.450% 01/15/2043 DD 10/05/12 | 15,000,000.00 | 14,033,385.01 | 13,728,450.00     |
| MERCATO PARTNERS GROWTH III LP |                               | 14,668,797.00 | 5,696,379.84  | 13,585,213.00     |
| EXETER INDUSTRIAL VALUE FD V   | LP                            | 14,649,835.70 | 8,980,006.67  | 14,612,119.88     |
| T-MOBILE USA INC               | 4.500% 04/15/2050 DD 04/15/21 | 14,500,000.00 | 17,561,721.20 | 12,863,965.00     |
| CREDIT SUISSE AG/NEW YORK NY   | 1.250% 08/07/2026 DD 08/09/21 | 13,900,000.00 | 12,195,893.66 | 12,606,605.00     |
| TCW RESCUE FIN FUND LP         |                               | 13,816,505.25 | 13,694,236.72 | 14,345,739.85     |
| TEC HEDLAND PTY LTD            | 4.070% 06/30/2042 DD 10/22/20 | 13,600,862.90 | 9,963,172.33  | 8,187,719.47      |
| U S TREASURY BD CPN STRIP      | 0.000% 05/15/2042 DD 05/15/12 | 13,500,000.00 | 7,924,770.00  | 6,047,865.00      |
| DERMODY PROP INDUST FD III LP  |                               | 13,484,744.00 | 7,222,444.59  | 13,698,686.01     |
| WATERTON RES PROP VENT XIII    | VENTURE XIII LP               | 13,409,359.00 | 9,087,779.78  | 12,803,704.00     |
| DE SHAW OCULUS INTERNATIONAL   | FUND                          | 13,206,257.00 | 5,263,143.11  | 12,263,250.00     |
| BLACKSTONE INFRA PTNRS F2 LP   |                               | 13,022,511.19 | 8,038,508.59  | 13,063,528.00     |
| BANK OF AMERICA CORP           | VAR RT 03/13/2052 DD 03/11/21 | 13,000,000.00 | 13,388,733.27 | 10,055,500.00     |
| BAYER US FINANCE II LLC 144A   | 4.875% 06/25/2048 DD 06/25/18 | 13,000,000.00 | 14,954,104.68 | 11,002,030.00     |
| ENTERPRISE PRODUCTS OPERATING  | 4.900% 05/15/2046 DD 05/07/15 | 13,000,000.00 | 13,934,112.23 | 12,448,800.00     |
| J M SMUCKER CO/THE             | 6.500% 11/15/2053 DD 10/25/23 | 13,000,000.00 | 12,907,640.25 | 15,062,580.00     |
| PENNSYLVANIA ELECTRIC CO       | 6.150% 10/01/2038 DD 09/30/09 | 12,815,000.00 | 17,115,176.57 | 13,314,400.55     |
| AMGEN INC                      | 4.663% 06/15/2051 DD 12/15/16 | 12,656,000.00 | 13,081,568.50 | 11,548,726.56     |
| YUKON CAPITAL PARTNERS IV LP   |                               | 12,562,449.00 | 12,755,842.55 | 12,368,382.00     |
| OCCIDENTAL PETROLEUM CORP      | 6.200% 03/15/2040 DD 09/15/19 | 12,500,000.00 | 13,358,446.37 | 12,906,250.00     |
| ILLINOIS ST                    | 5.650% 12/01/2038 DD 12/19/13 | 12,500,000.00 | 12,739,890.07 | 12,362,625.00     |
| CROW HOLDINGS MULTI FAM TO     | HOLD FD RESTRICTED            | 12,477,764.00 | 9,326,550.00  | 11,012,401.00     |
| EB TEMP INV FD                 | 1.147% 12/31/2049 DD 11/01/01 | 12,465,729.83 | 12,465,729.83 | 12,465,729.83     |
| DISCOVERY COMMUNICATIONS LLC   | 4.000% 09/15/2055 DD 03/15/21 | 12,386,000.00 | 9,725,511.41  | 8,849,425.42      |
| MUNI ELEC AUTH OF GEORGIA      | 6.637% 04/01/2057 DD 03/11/10 | 12,359,000.00 | 14,655,001.59 | 14,102,607.72     |
| REYNOLDS AMERICAN INC          | 7.250% 06/15/2037 DD 06/21/07 | 12,276,000.00 | 12,587,660.78 | 13,356,042.48     |
| CONTINENTAL RESOURCES INC/OK   | 4.900% 06/01/2044 DD 05/19/14 | 12,250,000.00 | 13,142,419.59 | 9,932,177.50      |
| PRETIUM RESIDENTIAL RE FD II   | LP                            | 12,012,618.00 | 2,783,379.00  | 11,425,983.00     |
| COMMONWEALTH EDISON CO         | 4.000% 03/01/2048 DD 02/20/18 | 12,000,000.00 | 11,998,002.38 | 10,197,480.00     |
| INTEL CORP                     | 4.100% 05/19/2046 DD 05/19/16 | 12,000,000.00 | 13,305,366.20 | 10,617,840.00     |
| NORTHERN STATES POWER CO/MN    | 3.400% 08/15/2042 DD 08/13/12 | 12,000,000.00 | 10,448,352.55 | 9,557,280.00      |
| PFIZER INVESTMENT ENTERPRISES  | 5.300% 05/19/2053 DD 05/19/23 | 12,000,000.00 | 11,188,967.31 | 12,299,040.00     |

| Security description 1         | Security description 2        | Shares/Par    | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|---------------|---------------|-------------------|
|                                |                               |               |               | Base market value |
| UNION PACIFIC CORP             | 3.839% 03/20/2060 DD 03/20/20 | 12,000,000.00 | 11,988,691.13 | 9,834,120.00      |
| WALT DISNEY CO/THE             | 6.150% 03/01/2037 DD 09/01/19 | 12,000,000.00 | 15,075,746.18 | 13,329,240.00     |
| ONE ROCK CAP PARTNERS III LP   |                               | 11,863,821.00 | 7,009,847.00  | 12,440,329.00     |
| COMCAST CORP                   | 2.987% 11/01/2063 DD 05/01/22 | 11,717,000.00 | 11,627,679.34 | 7,595,193.74      |
| HPS SPECIALTY LOAN FUND V-L LP |                               | 11,676,642.81 | 11,538,808.42 | 11,841,445.00     |
| VISTA EQUITY PTNRS FD V        | COINVEST I LP                 | 11,552,140.00 | 2,344,254.00  | 11,849,650.00     |
| CENTERPOINT ENERGY HOUSTON ELE | 3.950% 03/01/2048 DD 02/28/18 | 11,500,000.00 | 11,469,636.44 | 9,797,770.00      |
| CVS HEALTH CORP                | 4.250% 04/01/2050 DD 03/31/20 | 11,500,000.00 | 13,681,946.92 | 9,643,325.00      |
| JPMORGAN CHASE & CO            | 5.600% 07/15/2041 DD 07/21/11 | 11,500,000.00 | 11,462,321.52 | 12,263,370.00     |
| PEPPERTREE CAP FD VII QP LP    |                               | 11,408,620.00 | 9,458,621.00  | 11,659,187.00     |
| VISTA CREDIT PARTNERS FUND III | LP                            | 11,361,523.00 | 11,787,046.00 | 11,648,114.00     |
| SOLAR STAR FUNDING LLC 144A    | 5.375% 06/30/2035 DD 06/27/13 | 11,163,847.50 | 11,163,847.50 | 11,084,360.91     |
| SILVER LAKE PARTNERS IV LP     |                               | 11,080,905.56 | -             | 12,127,163.00     |
| AMERICAN HOMES 4 RENT LP       | 3.375% 07/15/2051 DD 07/08/21 | 11,000,000.00 | 11,048,866.20 | 7,566,570.00      |
| SOUTHERN CALIFORNIA EDISON CO  | 4.875% 03/01/2049 DD 03/15/19 | 11,000,000.00 | 8,716,949.61  | 10,142,990.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2050 DD 11/16/20 | 11,000,000.00 | 5,662,881.30  | 3,730,430.00      |
| VERIZON COMMUNICATIONS INC     | 3.550% 03/22/2051 DD 03/22/21 | 11,000,000.00 | 12,049,774.66 | 8,489,030.00      |
| NGPL PIPECO LLC 144A           | 7.768% 12/15/2037 DD 12/21/07 | 10,839,000.00 | 14,427,461.12 | 12,055,460.97     |
| OAK ST RE CAP NET LEASE PROP   | FD LP                         | 10,772,871.76 | 10,776,695.98 | 10,686,543.00     |
| TPG ASIA VII (B) LP            |                               | 10,653,863.00 | 8,081,173.00  | 10,657,364.00     |
| VISTA EQUITY PARTNERS FD V LP  |                               | 10,653,574.00 | 2,190,371.00  | 10,739,938.00     |
| ARES CAPITAL EUR V (D) LEVERED |                               | 10,552,391.61 | 10,537,973.47 | 10,920,311.00     |
| CLEARLAKE CAPITAL PTNRS VI LP  |                               | 10,503,542.26 | 5,339,066.62  | 11,131,535.00     |
| TYSON FOODS INC                | 5.100% 09/28/2048 DD 09/28/18 | 10,500,000.00 | 8,225,806.75  | 9,555,840.00      |
| ARES PRIVATE CR SOLUTIONS II   | LP                            | 10,479,845.74 | 10,473,147.02 | 10,732,688.00     |
| PREFERRED TERM SECURITIES 144A | VAR RT 03/22/2038 DD 03/01/06 | 10,465,935.31 | 7,565,184.13  | 8,350,769.78      |
| PEPPERTREE CAP FUND IX QP LP   |                               | 10,449,384.00 | 9,596,634.00  | 10,756,870.00     |
| PRETIUM RES CREDIT FUND II LP  |                               | 10,353,372.00 | 10,318,405.00 | 10,657,177.00     |
| ABBVIE INC                     | 4.700% 05/14/2045 DD 05/14/15 | 10,250,000.00 | 11,435,811.45 | 9,801,972.50      |
| ERAC USA FINANCE LLC 144A      | 5.625% 03/15/2042 DD 03/15/12 | 10,186,000.00 | 10,302,247.55 | 10,600,570.20     |
| NUTRIEN LTD                    | 5.875% 12/01/2036 DD 12/01/17 | 10,100,000.00 | 11,239,720.29 | 10,539,754.00     |
| AT&T INC                       | 4.550% 03/09/2049 DD 09/07/16 | 10,000,000.00 | 11,691,861.90 | 8,772,600.00      |

| Security description 1         | Security description 2        | Shares/Par    | Attachment A  |                   |
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|                                |                               |               | Base cost     | Base market value |
| ATMOS ENERGY CORP              | 4.125% 03/15/2049 DD 03/04/19 | 10,000,000.00 | 9,964,225.68  | 8,625,200.00      |
| BANK OF AMERICA CORP           | VAR RT 04/22/2042 DD 04/22/21 | 10,000,000.00 | 10,000,000.00 | 7,861,100.00      |
| BOEING CO/THE                  | 3.750% 02/01/2050 DD 07/31/19 | 10,000,000.00 | 9,828,634.17  | 7,793,000.00      |
| BOEING CO/THE                  | 5.705% 05/01/2040 DD 05/04/20 | 10,000,000.00 | 12,063,207.51 | 10,377,700.00     |
| BPCE SA 144A                   | VAR RT 10/19/2042 DD 10/19/21 | 10,000,000.00 | 10,000,000.00 | 7,065,000.00      |
| BROADCOM INC 144A              | 3.500% 02/15/2041 DD 01/19/21 | 10,000,000.00 | 9,974,098.27  | 7,954,700.00      |
| BROOKFIELD FINANCE INC         | 4.700% 09/20/2047 DD 09/14/17 | 10,000,000.00 | 12,461,373.14 | 8,725,200.00      |
| BURLINGTON NORTHERN SANTA FE L | 4.950% 09/15/2041 DD 08/22/11 | 10,000,000.00 | 10,115,668.64 | 9,954,300.00      |
| BURLINGTON NORTHERN SANTA FE L | 5.150% 09/01/2043 DD 08/22/13 | 10,000,000.00 | 10,141,302.57 | 10,273,200.00     |
| CHICK-FIL-A INC                | 2.090% 10/29/2030 DD 10/29/20 | 10,000,000.00 | 10,000,000.00 | 8,458,000.00      |
| CITIGROUP INC                  | VAR RT 03/26/2041 DD 03/26/20 | 10,000,000.00 | 13,165,690.35 | 10,060,800.00     |
| ENERGY TRANSFER LP             | 7.500% 07/01/2038 DD 03/28/08 | 10,000,000.00 | 11,260,704.43 | 11,599,000.00     |
| ENTERGY ARKANSAS LLC           | 2.650% 06/15/2051 DD 09/11/20 | 10,000,000.00 | 9,963,423.48  | 6,308,800.00      |
| EVERGY METRO INC               | 5.300% 10/01/2041 DD 09/20/11 | 10,000,000.00 | 10,530,049.87 | 9,924,300.00      |
| FLORIDA POWER & LIGHT CO       | 4.050% 06/01/2042 DD 05/15/12 | 10,000,000.00 | 10,026,376.57 | 8,839,700.00      |
| ITC HOLDINGS CORP 144A         | 6.375% 09/30/2036 DD 10/10/06 | 10,000,000.00 | 11,130,202.05 | 10,394,900.00     |
| MCCORMICK & CO INC/MD          | 4.950% 04/15/2033 DD 04/06/23 | 10,000,000.00 | 9,779,620.49  | 10,057,200.00     |
| MCDONALD'S CORP                | 4.875% 12/09/2045 DD 12/09/15 | 10,000,000.00 | 10,394,269.54 | 9,843,700.00      |
| METLIFE INC                    | 4.600% 05/13/2046 DD 11/13/15 | 10,000,000.00 | 9,966,859.73  | 9,512,000.00      |
| NATIONAL AUSTRALIA BANK L 144A | VAR RT 01/12/2037 DD 01/12/22 | 10,000,000.00 | 10,000,000.00 | 8,314,900.00      |
| PECO ENERGY CO                 | 3.900% 03/01/2048 DD 02/23/18 | 10,000,000.00 | 9,956,563.04  | 8,443,100.00      |
| PUBLIC SERVICE ELECTRIC AND GA | 3.800% 03/01/2046 DD 03/03/16 | 10,000,000.00 | 9,962,911.79  | 8,291,900.00      |
| SIEMENS FINANCIERINGSMAAT 144A | 4.400% 05/27/2045 DD 05/27/15 | 10,000,000.00 | 9,938,383.72  | 9,456,200.00      |
| UNITEDHEALTH GROUP INC         | 3.750% 10/15/2047 DD 10/25/17 | 10,000,000.00 | 9,919,326.68  | 8,269,900.00      |
| VAR ENERGI ASA 144A            | 8.000% 11/15/2032 DD 11/15/22 | 10,000,000.00 | 10,225,260.15 | 11,196,000.00     |
| BRITISH AIRWAYS 2021-1 CL 144A | 2.900% 09/15/2036 DD 07/28/21 | 9,942,216.19  | 9,976,528.65  | 8,507,653.81      |
| STRATUS INLET LTD              |                               | 9,875,976.51  | 5,492,859.41  | 9,582,465.89      |
| ARES CORPORATE OPP FD V LP     |                               | 9,792,602.30  | 4,920,986.09  | 9,887,946.00      |
| EXXON MOBIL CORP               | 3.452% 04/15/2051 DD 04/15/20 | 9,775,000.00  | 10,589,472.35 | 7,704,361.75      |
| CCY_R 3.747% P 4.07%           | 2042 JUN 30                   | 9,736,857.75  | -             | 9,946,557.14      |
| NAVIS ASIA FUND VIII           |                               | 9,673,895.00  | 4,907,890.40  | 10,285,112.00     |
| NORFOLK SOUTHERN CORP          | 4.550% 06/01/2053 DD 06/13/22 | 9,600,000.00  | 8,335,167.31  | 8,801,952.00      |

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|                                |                               |              | Base cost     | Base market value |
| PCCP CREDIT X LP               |                               | 9,598,309.94 | 9,701,243.84  | 9,840,539.01      |
| ALMANAC REALTY SEC VIII LP     |                               | 9,581,052.00 | 8,382,209.00  | 9,681,590.00      |
| OWL ROCK FIRST LIEN FD OFF LP  |                               | 9,336,570.00 | 9,523,423.88  | 9,547,071.00      |
| VERITAS CAPITAL FUND VII LP    |                               | 9,235,783.00 | 5,765,110.00  | 9,409,766.00      |
| OAK STREET RE CAP V LP         |                               | 9,113,003.45 | 7,685,074.48  | 9,368,098.00      |
| CHARTER COMMUNICATIONS OPERATI | 6.484% 10/23/2045 DD 10/23/16 | 9,050,000.00 | 9,682,775.18  | 8,923,028.50      |
| MADISON REALTY CAP DEBT FD V   | LP                            | 9,014,399.00 | 8,545,623.13  | 9,231,153.00      |
| BNP PARIBAS SA 144A            | VAR RT 08/12/2035 DD 08/12/20 | 9,000,000.00 | 8,805,540.04  | 7,399,440.00      |
| FEDEX CORP                     | 4.100% 04/15/2043 DD 04/11/13 | 9,000,000.00 | 8,068,743.87  | 7,663,230.00      |
| PHILIP MORRIS INTERNATIONAL IN | 4.875% 11/15/2043 DD 11/12/13 | 9,000,000.00 | 8,958,194.51  | 8,489,160.00      |
| RTX CORP                       | 4.350% 04/15/2047 DD 10/15/20 | 9,000,000.00 | 11,351,150.13 | 7,866,360.00      |
| UNITEDHEALTH GROUP INC         | 5.875% 02/15/2053 DD 10/28/22 | 9,000,000.00 | 8,682,100.42  | 10,231,110.00     |
| VISTRA OPERATIONS CO LLC 144A  | 6.950% 10/15/2033 DD 09/26/23 | 9,000,000.00 | 9,084,554.82  | 9,477,720.00      |
| SILVER LAKE PARTNERS V LP      |                               | 8,980,247.57 | 4,850,886.17  | 9,485,288.00      |
| PEPPERTREE CAP FUND VI QP LP   |                               | 8,971,315.00 | 4,488,206.00  | 9,177,012.00      |
| CIF II OPPORTUNISTIC EMD       | (SERIES 1)                    | 8,921,293.78 | 92,269,266.26 | 78,952,330.47     |
| BELL INSTITUTIONAL FD VI LP    |                               | 8,878,070.33 | 5,402,048.88  | 8,135,000.00      |
| L CATTERTON IX LP              |                               | 8,720,647.00 | 8,234,844.00  | 8,656,104.00      |
| OWL ROCK DIV LDG 2020 FD LP    |                               | 8,693,822.00 | 8,509,401.08  | 8,624,811.00      |
| MAGELLAN MIDSTREAM PARTNERS LP | 5.150% 10/15/2043 DD 10/10/13 | 8,650,000.00 | 8,974,147.64  | 8,079,186.50      |
| CSL FINANCE PLC 144A           | 4.625% 04/27/2042 DD 04/27/22 | 8,612,000.00 | 8,344,603.27  | 8,219,034.44      |
| US OFFICE DEVELOPMENT PROGRAM  | LP                            | 8,594,416.68 | 5,536,374.83  | 6,819,502.14      |
| MICROSOFT CORP                 | 2.525% 06/01/2050 DD 06/01/20 | 8,500,000.00 | 8,622,194.65  | 5,832,445.00      |
| UNITEDHEALTH GROUP INC         | 3.700% 08/15/2049 DD 07/25/19 | 8,500,000.00 | 10,033,900.02 | 6,921,465.00      |
| ALABAMA POWER CO               | 5.200% 06/01/2041 DD 05/24/11 | 8,390,000.00 | 9,112,220.08  | 8,313,063.70      |
| GLENCORE FINANCE CANADA L 144A | 6.900% 11/15/2037 DD 11/20/07 | 8,362,000.00 | 9,121,004.96  | 9,234,240.22      |
| SIRIS PARTNERS IV LP           |                               | 8,242,877.00 | 4,351,092.00  | 7,984,259.00      |
| FUNDAMENTAL PARTNERS III       |                               | 8,237,902.00 | 6,398,385.00  | 8,140,356.00      |
| ALABAMA POWER CO               | 5.500% 03/15/2041 DD 03/10/11 | 8,204,000.00 | 8,965,231.25  | 8,222,951.24      |
| CIM FUND VIII                  |                               | 8,171,755.00 | 12,102,829.79 | 7,603,182.00      |
| PCCP EQUITY VIII LP            |                               | 8,151,156.00 | 6,243,359.76  | 8,311,688.00      |
| AT&T INC                       | 3.550% 09/15/2055 DD 03/15/21 | 8,115,000.00 | 6,975,675.95  | 5,866,982.70      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                |                               |              |               | Base market value |
| GRUPO BIMBO SAB DE CV 144A     | 4.875% 06/27/2044 DD 06/27/14 | 8,095,000.00 | 8,747,783.78  | 7,539,763.95      |
| DETROIT MI CITY SCH DIST       | 7.747% 05/01/2039 DD 12/30/09 | 8,070,000.00 | 9,089,290.40  | 9,541,080.30      |
| BELL INSTITUTIONAL FD VII LLC  |                               | 8,030,875.57 | 6,324,327.60  | 7,383,000.00      |
| GTCR FUND XII-C LP             |                               | 8,005,726.00 | 3,948,537.00  | 8,072,304.00      |
| BP CAPITAL MARKETS AMERICA INC | 3.379% 02/08/2061 DD 02/08/21 | 8,000,000.00 | 7,998,655.17  | 5,821,760.00      |
| CIGNA GROUP/THE                | 6.125% 11/15/2041 DD 05/15/20 | 8,000,000.00 | 10,048,674.86 | 8,778,640.00      |
| CONSUMERS ENERGY CO            | 4.050% 05/15/2048 DD 05/14/18 | 8,000,000.00 | 7,926,646.37  | 6,986,240.00      |
| ENERGY TRANSFER LP             | 6.000% 06/15/2048 DD 06/08/18 | 8,000,000.00 | 9,767,115.92  | 8,085,520.00      |
| EVERGY METRO INC               | 4.200% 03/15/2048 DD 03/01/18 | 8,000,000.00 | 8,003,241.74  | 6,734,880.00      |
| GE-PROLEC TRANSFORMERS INC     | 4.500% 10/15/2022 DD 09/29/21 | 8,000,000.00 | 8,000,000.00  | 7,099,200.00      |
| LOWE'S COS INC                 | 4.050% 05/03/2047 DD 05/03/17 | 8,000,000.00 | 5,615,547.85  | 6,606,240.00      |
| NORTHROP GRUMMAN CORP          | 4.030% 10/15/2047 DD 10/13/17 | 8,000,000.00 | 9,218,668.91  | 6,876,000.00      |
| VERIZON COMMUNICATIONS INC     | 4.000% 03/22/2050 DD 03/20/20 | 8,000,000.00 | 9,345,559.28  | 6,677,040.00      |
| WELLS FARGO & CO               | VAR RT 04/04/2051 DD 03/30/20 | 8,000,000.00 | 10,697,250.36 | 7,612,800.00      |
| REYNOLDS AMERICAN INC          | 8.125% 05/01/2040 DD 11/01/15 | 7,979,000.00 | 9,515,622.69  | 9,162,445.28      |
| OAKTREE OPPORTUNITIES FUND XB  | LP                            | 7,954,951.00 | 7,035,154.00  | 8,069,997.00      |
| MORGAN STANLEY                 | VAR RT 04/22/2042 DD 04/22/21 | 7,850,000.00 | 8,186,369.14  | 6,051,251.00      |
| ALEXANDRIA REAL ESTATE EQUITIE | 5.150% 04/15/2053 DD 02/16/23 | 7,800,000.00 | 6,417,299.83  | 7,555,470.00      |
| MBK PARTNERS FUND IV LP        |                               | 7,788,461.00 | 3,581,436.00  | 7,660,277.00      |
| AT&T INC                       | 3.650% 09/15/2059 DD 03/15/21 | 7,695,000.00 | 6,233,749.56  | 5,538,784.05      |
| L3HARRIS TECHNOLOGIES INC      | 5.600% 07/31/2053 DD 07/31/23 | 7,670,000.00 | 6,980,741.41  | 8,197,005.70      |
| TPG ASIA VI LP                 |                               | 7,613,860.00 | 4,758,860.00  | 7,508,942.00      |
| APPALACHIAN POWER CO           | 3.700% 05/01/2050 DD 05/14/20 | 7,500,000.00 | 8,581,744.12  | 5,633,175.00      |
| ELEVANCE HEALTH INC            | 3.125% 05/15/2050 DD 05/05/20 | 7,500,000.00 | 7,482,593.60  | 5,428,200.00      |
| FUNDAMENTAL PARTNERS IV LP     |                               | 7,464,159.00 | 6,975,040.00  | 7,468,039.00      |
| VISTA EQUITY PARTNERS VII-A    |                               | 7,418,972.00 | 4,695,834.00  | 7,346,346.00      |
| L CATTERTON VIII LP            |                               | 7,371,068.00 | 5,070,933.00  | 7,492,242.00      |
| CYPRUM INVESTORS V LP          |                               | 7,367,523.00 | 6,474,283.00  | 6,964,999.00      |
| AMGEN INC                      | 5.650% 03/02/2053 DD 03/02/23 | 7,325,000.00 | 7,314,569.52  | 7,741,060.00      |
| MOTOROLA SOLUTIONS INC         | 5.500% 09/01/2044 DD 08/19/14 | 7,279,000.00 | 6,353,616.79  | 7,250,029.58      |
| PROVIDENCE EQUITY PTNRS VIII   | LP                            | 7,245,295.00 | 4,872,253.00  | 7,275,247.00      |
| BRITISH AIRWAYS 2021-1 CL 144A | 3.900% 03/15/2033 DD 07/28/21 | 7,215,115.85 | 7,326,675.76  | 6,508,178.80      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| SWAP COLLATERAL WITH BNP       |                               | 7,154,848.05 | 7,154,848.05 | 7,154,848.05      |
| COMCAST CORP                   | 2.887% 11/01/2051 DD 05/01/22 | 7,083,000.00 | 6,985,607.92 | 4,815,094.23      |
| FMR LLC 144A                   | 5.150% 02/01/2043 DD 02/01/13 | 7,075,000.00 | 7,524,792.01 | 6,603,026.75      |
| ONE ROCK CAP PARTNERS II LP    |                               | 7,057,749.00 | 4,388,376.00 | 6,703,749.00      |
| AMAZON.COM INC                 | 4.050% 08/22/2047 DD 02/22/18 | 7,000,000.00 | 6,954,613.30 | 6,336,400.00      |
| BOEING CO/THE                  | 5.805% 05/01/2050 DD 05/04/20 | 7,000,000.00 | 8,834,607.37 | 7,277,970.00      |
| CITIGROUP INC                  | 4.650% 07/30/2045 DD 07/30/15 | 7,000,000.00 | 7,087,991.20 | 6,386,310.00      |
| INTERNATIONAL BUSINESS MACHINE | 4.250% 05/15/2049 DD 05/15/19 | 7,000,000.00 | 8,730,021.62 | 6,150,760.00      |
| KEYSPAN GAS EAST CORP 144A     | 3.586% 01/18/2052 DD 01/18/22 | 7,000,000.00 | 6,936,642.24 | 4,871,090.00      |
| MIDAMERICAN ENERGY CO          | 4.250% 05/01/2046 DD 10/15/15 | 7,000,000.00 | 7,077,892.27 | 6,106,240.00      |
| SHELL INTERNATIONAL FINANCE BV | 4.000% 05/10/2046 DD 05/10/16 | 7,000,000.00 | 6,893,327.39 | 6,094,900.00      |
| BACARDI LTD 144A               | 5.300% 05/15/2048 DD 04/30/18 | 6,950,000.00 | 8,241,096.72 | 6,665,675.50      |
| MID-AMERICA APARTMENTS LP      | 2.875% 09/15/2051 DD 08/19/21 | 6,950,000.00 | 6,888,834.83 | 4,578,034.50      |
| BROOKFIELD INFRA FUND IV-B LP  |                               | 6,918,554.28 | 5,069,983.18 | 7,152,380.00      |
| HARRISON ST RE PTNRS VII       |                               | 6,866,539.00 | 4,661,024.00 | 6,433,365.00      |
| SILVER LAKE PARTNERS VI LP     |                               | 6,849,880.00 | 6,205,291.00 | 7,825,714.00      |
| WASTE CONNECTIONS INC          | 3.050% 04/01/2050 DD 03/13/20 | 6,750,000.00 | 6,581,721.62 | 4,881,262.50      |
| CLEARLAKE FLAGSHIP PLUS PTNS   | LP                            | 6,739,813.00 | 5,898,766.75 | 7,024,088.00      |
| MADISON REALTY CAP DEBT FD IV  | LP                            | 6,697,337.44 | 6,931,991.76 | 7,028,940.00      |
| CLEARLAKE CAPITAL PTNRS V USTE | LP                            | 6,679,137.90 | 4,952,331.08 | 6,951,051.00      |
| DYAL III PENSION INVESTORS LP  |                               | 6,678,347.26 | 960,179.05   | 7,000,689.00      |
| SIERRA PRIVATE INVESTMENT LP   |                               | 6,656,700.00 | 1,325,955.00 | 6,585,300.00      |
| ALPINVEST COINV ONSHORE VIII   | LP                            | 6,611,556.80 | 5,727,768.65 | 6,822,088.00      |
| WALTON STREET REAL ESTATE FUND | VIII LP                       | 6,564,354.26 | 7,962,925.02 | 6,661,251.00      |
| WALT DISNEY CO/THE             | 6.150% 02/15/2041 DD 08/15/19 | 6,505,000.00 | 8,369,650.38 | 7,316,758.95      |
| TARGA RESOURCES CORP           | 4.950% 04/15/2052 DD 04/06/22 | 6,500,000.00 | 6,457,812.02 | 5,725,330.00      |
| VENTAS REALTY LP               | 4.875% 04/15/2049 DD 02/26/19 | 6,500,000.00 | 7,869,706.06 | 5,663,710.00      |
| VODAFONE GROUP PLC             | 5.625% 02/10/2053 DD 02/10/23 | 6,500,000.00 | 6,473,217.72 | 6,587,490.00      |
| DUKE ENERGY CAROLINAS LLC      | 4.000% 09/30/2042 DD 09/21/12 | 6,400,000.00 | 6,312,795.18 | 5,493,312.00      |
| VERITAS CAPITAL FUND VI LP     |                               | 6,393,766.00 | 7,165,367.00 | 5,709,067.00      |
| CROW HLDGS DEV OPP FD I LP     |                               | 6,389,623.00 | 5,963,563.00 | 6,417,108.00      |
| PCCP CREDIT IX LP              |                               | 6,382,639.88 | 7,191,751.54 | 6,755,907.00      |

| Security description 1          | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|---------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                 |                               |              |              | Base market value |
| SOUTHWESTERN ELECTRIC POWER CO  | 3.900% 04/01/2045 DD 03/26/15 | 6,250,000.00 | 6,204,574.54 | 4,816,687.50      |
| TCW DIRECT LENDING VIII LP      |                               | 6,163,846.88 | 6,121,947.18 | 6,446,870.51      |
| DTE ELECTRIC CO                 | 4.050% 05/15/2048 DD 05/07/18 | 6,100,000.00 | 6,230,564.21 | 5,184,451.00      |
| PANAMA GOVERNMENT INTERNATIONAL | 4.500% 04/01/2056 DD 04/01/20 | 6,100,000.00 | 4,569,684.18 | 4,086,024.00      |
| GEM REALTY FUND VI              |                               | 6,098,726.99 | 5,457,108.46 | 6,095,525.00      |
| CARLYLE ALPINVEST PRIVATE MARK  |                               | 6,067,405.62 | 4,999,595.72 | 6,167,860.03      |
| CATALYST FUND V                 |                               | 6,027,168.56 | 4,545,983.97 | 5,605,908.00      |
| BAXTER INTERNATIONAL INC        | 3.132% 12/01/2051 DD 06/01/22 | 6,000,000.00 | 6,000,000.00 | 4,145,160.00      |
| CITIGROUP INC                   | 5.300% 05/06/2044 DD 05/06/14 | 6,000,000.00 | 7,923,129.28 | 5,775,960.00      |
| CSL FINANCE PLC 144A            | 4.750% 04/27/2052 DD 04/27/22 | 6,000,000.00 | 5,799,168.94 | 5,734,920.00      |
| CSLB HOLDING INC                | 2.830% 05/27/2035 DD 05/27/20 | 6,000,000.00 | 6,000,000.00 | 4,972,800.00      |
| CVS HEALTH CORP                 | 5.125% 07/20/2045 DD 07/20/15 | 6,000,000.00 | 6,574,658.37 | 5,694,600.00      |
| DOLLAR TREE INC                 | 3.375% 12/01/2051 DD 12/01/21 | 6,000,000.00 | 6,005,164.16 | 4,174,920.00      |
| EXXON MOBIL CORP                | 4.227% 03/19/2040 DD 03/19/20 | 6,000,000.00 | 6,964,330.10 | 5,589,600.00      |
| GE HEALTHCARE TECHNOLOGIES INC  | 6.377% 11/22/2052 DD 05/22/23 | 6,000,000.00 | 6,000,000.00 | 6,997,980.00      |
| GILEAD SCIENCES INC             | 4.500% 02/01/2045 DD 11/17/14 | 6,000,000.00 | 6,243,481.77 | 5,566,680.00      |
| JPMORGAN CHASE & CO             | VAR RT 02/22/2048 DD 02/22/17 | 6,000,000.00 | 5,807,313.02 | 5,325,840.00      |
| LOWE'S COS INC                  | 4.250% 04/01/2052 DD 03/24/22 | 6,000,000.00 | 4,232,327.04 | 5,098,080.00      |
| PACIFIC GAS AND ELECTRIC CO     | 4.950% 07/01/2050 DD 07/02/20 | 6,000,000.00 | 5,022,574.33 | 5,142,600.00      |
| PRUDENTIAL FINANCIAL INC        | 3.700% 03/13/2051 DD 09/13/19 | 6,000,000.00 | 6,460,731.77 | 4,759,860.00      |
| UNION ELECTRIC CO               | 4.000% 04/01/2048 DD 04/06/18 | 6,000,000.00 | 5,977,765.14 | 4,925,640.00      |
| WESTPAC BANKING CORP            | 3.133% 11/18/2041 DD 11/18/21 | 6,000,000.00 | 6,000,000.00 | 4,208,820.00      |
| SORENSEN CAPITAL PARTNERS III   | LP                            | 5,950,751.00 | 2,594,830.00 | 6,021,012.00      |
| EQT INFRA V (NO 2) USD SCSP2    |                               | 5,798,959.00 | 4,586,976.52 | 6,109,398.00      |
| MEXICO GOVERNMENT INTERNATIONAL | 4.400% 02/12/2052 DD 01/12/22 | 5,795,000.00 | 4,510,564.02 | 4,582,628.05      |
| VISTA EQUITY PTNRS FD VI LP     |                               | 5,778,023.00 | 2,513,178.00 | 5,793,233.00      |
| KINDER MORGAN INC               | 5.550% 06/01/2045 DD 11/26/14 | 5,700,000.00 | 6,507,782.57 | 5,502,438.00      |
| RIVERSIDE STRATEGIC CAP FD I L  | P                             | 5,664,475.00 | 5,194,104.00 | 5,760,699.00      |
| BIOGEN INC                      | 3.250% 02/15/2051 DD 02/15/22 | 5,610,000.00 | 5,001,989.17 | 4,034,824.20      |
| AMF FLORENCE LLC                | 3.210% 12/31/2035 DD 10/30/20 | 5,605,409.99 | 5,605,409.99 | 5,016,841.94      |
| PPC III LP                      |                               | 5,568,124.00 | 4,083,099.00 | 5,648,853.00      |
| COMMONWEALTH BANK OF AUST 144A  | 3.743% 09/12/2039 DD 09/12/19 | 5,540,000.00 | 5,940,782.77 | 4,361,198.80      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              |              | Base market value |
| ALTRIA GROUP INC               | 5.375% 01/31/2044 DD 10/31/13 | 5,500,000.00 | 5,481,273.84 | 5,414,530.00      |
| CONSTELLATION ENERGY GENERATIO | 6.500% 10/01/2053 DD 09/29/23 | 5,500,000.00 | 5,776,883.67 | 6,226,440.00      |
| ONEOK INC                      | 7.150% 01/15/2051 DD 05/07/20 | 5,500,000.00 | 7,307,633.29 | 6,317,575.00      |
| FEDERAL REALTY OP LP           | 3.625% 08/01/2046 DD 07/12/16 | 5,458,000.00 | 5,807,890.18 | 3,768,967.32      |
| NEWSTONE CAPITAL PARTNERS IV   | LP                            | 5,443,679.00 | 5,387,487.00 | 5,396,967.00      |
| ZIMMER BIOMET HOLDINGS INC     | 4.450% 08/15/2045 DD 03/19/15 | 5,400,000.00 | 6,356,530.72 | 4,758,102.00      |
| FMR LLC 144A                   | 6.450% 11/15/2039 DD 11/02/09 | 5,300,000.00 | 5,932,957.72 | 5,689,073.00      |
| ENCAP ENERGY CAPITAL XI        |                               | 5,263,899.50 | 2,652,182.15 | 5,189,671.12      |
| AMGEN INC                      | 4.400% 05/01/2045 DD 05/01/15 | 5,250,000.00 | 5,090,641.80 | 4,674,652.50      |
| PACIFIC GAS AND ELECTRIC CO    | 4.250% 03/15/2046 DD 11/05/15 | 5,250,000.00 | 3,607,097.64 | 4,048,380.00      |
| V GLOBAL 12/20 TL              | 0.000% 12/04/2027 DD 12/04/20 | 5,200,800.00 | 5,096,784.00 | 5,216,922.48      |
| ONEOK PARTNERS LP              | 6.850% 10/15/2037 DD 09/28/07 | 5,183,000.00 | 5,891,028.30 | 5,722,187.49      |
| ALCON FINANCE CORP 144A        | 5.750% 12/06/2052 DD 12/06/22 | 5,115,000.00 | 4,832,051.94 | 5,521,693.65      |
| ABBVIE INC                     | 4.250% 11/21/2049 DD 05/21/20 | 5,100,000.00 | 5,978,233.12 | 4,560,216.00      |
| HUNTINGTON BANCSHARES INC/OH   | VAR RT 08/15/2036 DD 02/15/22 | 5,060,000.00 | 5,060,000.00 | 3,832,089.80      |
| ENERGY SPECTRUM PTNRS VII LP   |                               | 5,038,568.00 | 2,597,989.13 | 5,194,599.90      |
| ARES PRIVATE CREDIT SOLUTIONS  | LP                            | 5,029,730.23 | 4,213,101.20 | 5,141,411.00      |
| COMCAST CORP                   | 3.999% 11/01/2049 DD 10/19/17 | 5,005,000.00 | 4,331,562.34 | 4,191,237.05      |
| ALTRIA GROUP INC               | 4.250% 08/09/2042 DD 08/09/12 | 5,000,000.00 | 4,952,569.58 | 4,071,750.00      |
| AMGEN INC                      | 4.875% 03/01/2053 DD 08/18/22 | 5,000,000.00 | 5,021,782.19 | 4,691,650.00      |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 8.200% 01/15/2039 DD 01/15/11 | 5,000,000.00 | 4,988,203.88 | 6,692,150.00      |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 4.375% 04/15/2038 DD 04/04/18 | 5,000,000.00 | 4,942,588.70 | 4,754,400.00      |
| APPALACHIAN POWER CO           | 6.375% 04/01/2036 DD 04/10/06 | 5,000,000.00 | 5,625,669.90 | 5,377,600.00      |
| APPLE INC                      | 3.750% 11/13/2047 DD 11/13/17 | 5,000,000.00 | 4,847,734.05 | 4,291,150.00      |
| AT&T INC                       | 3.300% 02/01/2052 DD 08/04/20 | 5,000,000.00 | 4,997,293.22 | 3,583,550.00      |
| BANK OF AMERICA CORP           | 5.875% 02/07/2042 DD 02/07/12 | 5,000,000.00 | 5,518,295.78 | 5,405,750.00      |
| BANK OF AMERICA CORP           | 6.110% 01/29/2037 DD 01/29/07 | 5,000,000.00 | 5,149,481.13 | 5,340,350.00      |
| BANK OF AMERICA CORP           | VAR RT 03/20/2051 DD 03/20/20 | 5,000,000.00 | 6,081,309.75 | 4,226,450.00      |
| BANK OF AMERICA CORP           | VAR RT 06/19/2041 DD 06/19/20 | 5,000,000.00 | 5,158,881.01 | 3,592,900.00      |
| BERKSHIRE HATHAWAY ENERGY CO   | 5.150% 11/15/2043 DD 11/08/13 | 5,000,000.00 | 5,267,762.04 | 4,935,400.00      |
| BORGWARNER INC                 | 4.375% 03/15/2045 DD 03/16/15 | 5,000,000.00 | 4,987,017.92 | 4,126,100.00      |
| BP CAPITAL MARKETS AMERICA INC | 2.772% 11/10/2050 DD 08/10/20 | 5,000,000.00 | 4,999,697.25 | 3,359,650.00      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              |              | Base market value |
| BPCE SA 144A                   | VAR RT 01/14/2037 DD 01/14/22 | 5,000,000.00 | 5,000,000.00 | 4,112,900.00      |
| BRISTOL-MYERS SQUIBB CO        | 6.250% 11/15/2053 DD 11/13/23 | 5,000,000.00 | 4,985,872.47 | 5,745,750.00      |
| BURLINGTON NORTHERN SANTA FE L | 4.900% 04/01/2044 DD 03/07/14 | 5,000,000.00 | 5,024,100.95 | 4,951,000.00      |
| CANADIAN PACIFIC RAILWAY CO    | 5.750% 01/15/2042 DD 12/01/11 | 5,000,000.00 | 4,905,898.37 | 5,066,350.00      |
| CARGILL INC 144A               | 3.875% 05/23/2049 DD 05/23/19 | 5,000,000.00 | 4,933,191.42 | 4,126,650.00      |
| CITIGROUP INC                  | VAR RT 05/25/2034 DD 05/25/23 | 5,000,000.00 | 5,168,203.40 | 5,183,150.00      |
| CONSUMERS ENERGY CO            | 3.500% 08/01/2051 DD 03/26/20 | 5,000,000.00 | 5,844,745.13 | 3,936,800.00      |
| CVS HEALTH CORP                | 4.780% 03/25/2038 DD 03/09/18 | 5,000,000.00 | 4,920,637.02 | 4,749,350.00      |
| DAIMLER TRUCK FINANCE NOR 144A | 5.500% 09/20/2033 DD 08/09/23 | 5,000,000.00 | 4,985,963.58 | 5,104,000.00      |
| DELL INTERNATIONAL LLC / EMC C | 3.375% 12/15/2041 DD 06/15/23 | 5,000,000.00 | 4,984,641.49 | 3,782,750.00      |
| DTE ELECTRIC CO                | 2.950% 03/01/2050 DD 02/26/20 | 5,000,000.00 | 5,317,311.02 | 3,504,650.00      |
| DUKE ENERGY CAROLINAS LLC      | 4.250% 12/15/2041 DD 12/08/11 | 5,000,000.00 | 5,116,288.37 | 4,426,750.00      |
| ENERGY TRANSFER LP             | 5.300% 04/01/2044 DD 04/03/14 | 5,000,000.00 | 5,720,655.12 | 4,615,250.00      |
| ENTERGY LOUISIANA LLC          | 4.200% 04/01/2050 DD 03/12/19 | 5,000,000.00 | 4,967,658.71 | 4,239,850.00      |
| ENTERGY TEXAS INC              | 5.000% 09/15/2052 DD 08/25/22 | 5,000,000.00 | 4,974,009.99 | 4,767,500.00      |
| ENTERPRISE PRODUCTS OPERATING  | 5.950% 02/01/2041 DD 01/13/11 | 5,000,000.00 | 5,655,711.27 | 5,374,200.00      |
| FISERV INC                     | 4.400% 07/01/2049 DD 06/24/19 | 5,000,000.00 | 3,651,275.34 | 4,421,450.00      |
| GOLDMAN SACHS GROUP INC/THE    | VAR RT 07/21/2042 DD 07/21/21 | 5,000,000.00 | 5,000,000.00 | 3,660,250.00      |
| HOME DEPOT INC/THE             | 4.950% 09/15/2052 DD 09/19/22 | 5,000,000.00 | 4,933,662.69 | 5,073,150.00      |
| INDIANA MICHIGAN POWER CO      | 4.550% 03/15/2046 DD 03/03/16 | 5,000,000.00 | 4,985,447.82 | 4,487,950.00      |
| INTEL CORP                     | 3.734% 12/08/2047 DD 06/08/18 | 5,000,000.00 | 4,377,146.41 | 4,074,500.00      |
| INTERNATIONAL BUSINESS MACHINE | 4.900% 07/27/2052 DD 07/27/22 | 5,000,000.00 | 4,931,919.87 | 4,839,450.00      |
| JPMORGAN CHASE & CO            | 4.950% 06/01/2045 DD 05/29/15 | 5,000,000.00 | 4,970,019.25 | 4,792,900.00      |
| JPMORGAN CHASE & CO            | VAR RT 11/15/2048 DD 11/10/17 | 5,000,000.00 | 5,979,414.37 | 4,204,450.00      |
| KENTUCKY UTILITIES CO          | 4.375% 10/01/2045 DD 09/28/15 | 5,000,000.00 | 5,081,902.60 | 4,324,600.00      |
| KINDER MORGAN ENERGY PARTNERS  | 5.500% 03/01/2044 DD 02/24/14 | 5,000,000.00 | 5,217,349.83 | 4,741,100.00      |
| MOODY'S CORP                   | 3.250% 05/20/2050 DD 05/20/20 | 5,000,000.00 | 4,936,260.68 | 3,689,950.00      |
| NISOURCE INC                   | 3.950% 03/30/2048 DD 09/14/17 | 5,000,000.00 | 5,812,387.41 | 4,057,550.00      |
| NORTHROP GRUMMAN CORP          | 4.750% 06/01/2043 DD 05/31/13 | 5,000,000.00 | 4,799,167.45 | 4,803,950.00      |
| NUTRIEN LTD                    | 5.625% 12/01/2040 DD 12/01/17 | 5,000,000.00 | 6,283,666.60 | 5,036,700.00      |
| ORACLE CORP                    | 5.375% 07/15/2040 DD 07/15/11 | 5,000,000.00 | 5,336,024.72 | 4,927,500.00      |
| PARAMOUNT GLOBAL               | 4.600% 01/15/2045 DD 01/12/15 | 5,000,000.00 | 4,946,301.62 | 3,814,150.00      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A  |                   |
|--------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                |                               |              | Base cost     | Base market value |
| PECO ENERGY CO                 | 2.850% 09/15/2051 DD 09/14/21 | 5,000,000.00 | 4,995,252.95  | 3,375,550.00      |
| PFIZER INVESTMENT ENTERPRISES  | 5.110% 05/19/2043 DD 05/19/23 | 5,000,000.00 | 4,554,819.88  | 4,997,750.00      |
| PHILLIPS 66                    | 3.300% 03/15/2052 DD 11/15/21 | 5,000,000.00 | 4,964,733.86  | 3,595,350.00      |
| PUBLIC SERVICE ELECTRIC AND GA | 5.375% 11/01/2039 DD 11/24/09 | 5,000,000.00 | 4,988,449.98  | 5,032,050.00      |
| SOUTHERN CO GAS CAPITAL CORP   | 3.150% 09/30/2051 DD 09/10/21 | 5,000,000.00 | 4,957,834.45  | 3,375,100.00      |
| SOUTHWESTERN PUBLIC SERVICE CO | 5.150% 06/01/2052 DD 05/31/22 | 5,000,000.00 | 5,074,185.94  | 4,531,850.00      |
| SUNCOR ENERGY INC              | 6.500% 06/15/2038 DD 06/28/07 | 5,000,000.00 | 5,661,692.14  | 5,356,000.00      |
| TIME WARNER CABLE LLC          | 6.750% 06/15/2039 DD 06/29/09 | 5,000,000.00 | 5,025,451.81  | 4,975,050.00      |
| T-MOBILE USA INC               | 4.375% 04/15/2040 DD 04/15/21 | 5,000,000.00 | 5,676,395.41  | 4,525,000.00      |
| VERIZON COMMUNICATIONS INC     | 3.400% 03/22/2041 DD 03/22/21 | 5,000,000.00 | 4,997,398.21  | 3,994,600.00      |
| VIATRIS INC                    | 4.000% 06/22/2050 DD 06/22/21 | 5,000,000.00 | 5,359,152.86  | 3,530,800.00      |
| VIRGINIA ELECTRIC AND POWER CO | 6.350% 11/30/2037 DD 12/04/07 | 5,000,000.00 | 4,991,544.59  | 5,535,800.00      |
| VIRGINIA ELECTRIC AND POWER CO | 4.600% 12/01/2048 DD 11/28/18 | 5,000,000.00 | 4,974,297.60  | 4,521,900.00      |
| WALMART INC                    | 4.500% 09/09/2052 DD 09/09/22 | 5,000,000.00 | 4,997,603.13  | 4,882,600.00      |
| HS WILDCAT LLC                 | 4.390% 12/31/2060 DD 12/30/20 | 4,998,211.01 | 4,998,211.01  | 4,022,560.22      |
| TPG HEALTHCARE PTNRS           |                               | 4,988,620.00 | 4,578,275.00  | 5,252,057.00      |
| AMPERSAND 2018 LP              |                               | 4,960,531.00 | 6,236,909.00  | 4,724,416.00      |
| INDIUM V (MAURITIUS) HOLDINGS  | LIMITED                       | 4,949,570.00 | 3,311,152.00  | 5,059,935.00      |
| AMPERSAND 2020 LP              |                               | 4,935,094.00 | 5,022,016.00  | 4,930,208.00      |
| NAVIS ASIA FUND VII LP         |                               | 4,905,916.00 | 3,521,810.78  | 4,979,981.00      |
| CROW HLDGS REALTY PTNRS IX LP  |                               | 4,897,031.00 | 4,566,255.00  | 4,744,931.00      |
| GARTMORE PRIVATE EQUITY III LP |                               | 4,890,482.58 | 16,397,735.09 | 5,940,164.14      |
| ABN AMRO BANK NV 144A          | VAR RT 03/13/2037 DD 12/13/21 | 4,833,000.00 | 4,835,053.48  | 3,866,593.32      |
| GIP IV-A/B LP                  |                               | 4,827,666.34 | 4,277,903.48  | 4,942,877.00      |
| RUBENSTEIN PROPERTIES FD III   | LP                            | 4,809,430.00 | 8,884,140.34  | 3,878,789.00      |
| TPG PARTNERS VIII LP           |                               | 4,772,591.00 | 3,345,330.00  | 4,953,600.00      |
| BROOKLYN NAVY YARD             | 5.020% 12/31/2040 DD 02/14/19 | 4,747,772.52 | 4,747,772.52  | 4,518,929.88      |
| ICG SENIOR DEBT PARTNERS FD    |                               | 4,715,089.00 | 4,715,087.21  | 4,756,344.00      |
| DERMODY PROP IND ONTARIO RANCH | COINV                         | 4,709,991.00 | 4,090,423.00  | 4,860,506.00      |
| TRUIST FINANCIAL CORP          | VAR RT 01/26/2034 DD 01/26/23 | 4,700,000.00 | 4,475,100.65  | 4,568,823.00      |
| HARRISON ST RE PARTNERS VIII   | LP                            | 4,676,783.00 | 3,859,721.00  | 4,792,022.00      |
| PCCP EQUITY VII                |                               | 4,662,211.97 | 1,720,997.84  | 4,675,461.00      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                |                               |              |               | Base market value |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 4.439% 10/06/2048 DD 04/06/17 | 4,650,000.00 | 5,190,140.77  | 4,298,320.50      |
| AT&T INC                       | 4.300% 12/15/2042 DD 06/15/13 | 4,648,000.00 | 4,928,337.82  | 4,056,774.40      |
| DISCOVERY COMMUNICATIONS LLC   | 5.300% 05/15/2049 DD 05/21/19 | 4,600,000.00 | 5,460,205.05  | 3,962,026.00      |
| ENERGY TRANSFER LP             | 6.500% 02/01/2042 DD 01/17/12 | 4,600,000.00 | 5,108,693.68  | 4,871,952.00      |
| LANDMARK EQUITY PTNRS XVI LP   |                               | 4,577,752.49 | 2,940,110.71  | 4,481,225.66      |
| DIVCOWEST FUND V LP            |                               | 4,551,715.00 | 4,789,299.00  | 4,343,659.00      |
| TYSON FOODS INC                | 5.150% 08/15/2044 DD 08/08/14 | 4,524,000.00 | 3,594,975.18  | 4,162,577.64      |
| BLACK HILLS CORP               | 4.200% 09/15/2046 DD 08/19/16 | 4,500,000.00 | 4,634,154.57  | 3,606,705.00      |
| FMR LLC 144A                   | 6.500% 12/14/2040 DD 07/06/10 | 4,500,000.00 | 4,480,623.84  | 4,816,035.00      |
| ONEOK INC                      | 4.950% 07/13/2047 DD 07/13/17 | 4,500,000.00 | 4,714,530.24  | 4,040,550.00      |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2046 DD 08/15/16 | 4,500,000.00 | 1,807,033.61  | 1,741,905.00      |
| WALT DISNEY CO/THE             | 4.700% 03/23/2050 DD 03/23/20 | 4,500,000.00 | 5,844,208.58  | 4,388,535.00      |
| ADVENT INTL GPE IX C LP        |                               | 4,471,227.00 | 3,430,415.00  | 4,888,232.00      |
| ZIMMER BIOMET HOLDINGS INC     | 5.750% 11/30/2039 DD 11/17/09 | 4,400,000.00 | 5,752,004.88  | 4,500,012.00      |
| T-MOBILE USA INC               | 3.300% 02/15/2051 DD 02/15/21 | 4,350,000.00 | 4,259,713.98  | 3,156,882.00      |
| ADVENT INTL GPE VIII-B LP      |                               | 4,289,680.00 | 2,602,762.00  | 4,301,220.00      |
| WATERTON RES PROP VENTURE XIV  |                               | 4,284,316.00 | 4,205,956.00  | 4,039,307.01      |
| NORTHLEAF INFR CAP PNR US III  |                               | 4,264,151.00 | 4,309,725.00  | 4,516,395.00      |
| ABBVIE INC                     | 4.450% 05/14/2046 DD 05/12/16 | 4,250,000.00 | 4,225,625.30  | 3,915,525.00      |
| ENTERPRISE PRODUCTS OPERATING  | 4.850% 03/15/2044 DD 03/18/13 | 4,250,000.00 | 4,308,546.84  | 4,096,957.50      |
| AMERICAN WATER CAPITAL CORP    | 4.300% 09/01/2045 DD 08/13/15 | 4,200,000.00 | 4,183,519.56  | 3,708,306.00      |
| WARNERMEDIA HOLDINGS INC       | 5.050% 03/15/2042 DD 03/15/23 | 4,165,000.00 | 4,165,000.00  | 3,685,400.25      |
| YUKON CAPITAL PTNRS III LP     |                               | 4,135,499.51 | 3,024,162.48  | 4,274,563.00      |
| DYAL IV PENSION INVESTORS LP   |                               | 4,104,301.93 | 1,179,088.28  | 4,423,699.00      |
| CARLYLE ASIA PARTNERS V LP     |                               | 4,101,479.00 | 3,264,009.00  | 4,206,375.00      |
| CHILE GOVERNMENT INTERNATIONAL | 5.330% 01/05/2054 DD 07/05/23 | 4,100,000.00 | 4,093,885.59  | 4,074,744.00      |
| MBK PARTNERS V LP              |                               | 4,082,921.00 | 2,371,646.00  | 3,969,258.00      |
| TCW DIRECT LENDING VII LLC     |                               | 4,052,848.98 | 4,393,388.59  | 4,148,584.59      |
| COMCAST CORP                   | 2.937% 11/01/2056 DD 05/01/22 | 4,047,000.00 | 3,970,011.18  | 2,675,674.05      |
| TPG PARTNERS VII LP            |                               | 4,026,936.00 | 3,907,323.00  | 3,925,034.00      |
| DERMODY PROP INDUSTRIAL II     |                               | 4,026,141.00 | 18,256,816.00 | 3,773,560.00      |
| MERCATO PTNS TRAVERSE IV QP LP |                               | 4,024,815.65 | 2,428,168.65  | 4,362,121.00      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              |              | Base market value |
| RUBENSTEIN PROPERTIES FUND II  | LP                            | 4,002,061.70 | 8,204,923.51 | 3,310,505.00      |
| BACARDI LTD 144A               | 5.150% 05/15/2038 DD 04/30/18 | 4,000,000.00 | 3,924,513.89 | 3,812,600.00      |
| BOEING CO/THE                  | 5.930% 05/01/2060 DD 05/04/20 | 4,000,000.00 | 5,172,356.74 | 4,159,720.00      |
| COMCAST CORP                   | 2.650% 08/15/2062 DD 08/25/20 | 4,000,000.00 | 3,965,567.47 | 2,471,920.00      |
| ENBRIDGE ENERGY PARTNERS LP    | 7.500% 04/15/2038 DD 04/03/08 | 4,000,000.00 | 4,599,121.16 | 4,660,160.00      |
| EXXON MOBIL CORP               | 4.114% 03/01/2046 DD 03/03/16 | 4,000,000.00 | 4,666,541.98 | 3,578,520.00      |
| KROGER CO/THE                  | 5.150% 08/01/2043 DD 07/25/13 | 4,000,000.00 | 4,000,126.79 | 3,857,760.00      |
| ORACLE CORP                    | 4.000% 11/15/2047 DD 11/09/17 | 4,000,000.00 | 3,832,814.82 | 3,169,000.00      |
| PRUDENTIAL FINANCIAL INC       | 4.600% 05/15/2044 DD 05/15/14 | 4,000,000.00 | 3,994,237.69 | 3,734,760.00      |
| QUALCOMM INC                   | 6.000% 05/20/2053 DD 11/09/22 | 4,000,000.00 | 3,972,041.12 | 4,624,520.00      |
| TARGA RESOURCES CORP           | 6.500% 02/15/2053 DD 01/09/23 | 4,000,000.00 | 3,964,494.50 | 4,340,080.00      |
| TIME WARNER CABLE LLC          | 5.875% 11/15/2040 DD 11/15/10 | 4,000,000.00 | 4,151,670.94 | 3,632,120.00      |
| WELLTOWER OP LLC               | 4.950% 09/01/2048 DD 08/16/18 | 4,000,000.00 | 5,045,978.84 | 3,796,520.00      |
| BECTON DICKINSON & CO          | 4.685% 12/15/2044 DD 12/15/14 | 3,947,000.00 | 3,947,000.00 | 3,701,022.96      |
| RIVERGLADE CAPITAL LP          |                               | 3,908,641.84 | 3,847,302.32 | 4,044,710.00      |
| CAPSTONE LOGISTICS 10/20 TL    | 0.000% 12/31/2024 DD 10/22/20 | 3,881,478.09 | 3,845,619.51 | 3,881,478.09      |
| MORGAN STANLEY CAP MEAD B 144A | VAR RT 11/10/2036 DD 11/01/19 | 3,860,000.00 | 3,920,923.03 | 3,435,168.40      |
| PCCP EQUITY IX LP              |                               | 3,838,842.00 | 3,642,202.43 | 4,150,737.00      |
| US STRAT INDUSTRIAL FD II LP   |                               | 3,800,174.03 | 2,538,957.47 | 3,662,087.49      |
| BROADVAIL GROWTH EQ FD III LP  |                               | 3,796,069.00 | 3,958,387.00 | 3,980,292.00      |
| VENTAS REALTY LP               | 5.700% 09/30/2043 DD 09/26/13 | 3,796,000.00 | 4,653,788.80 | 3,667,391.52      |
| MBK PARTNERS FUND III LP       |                               | 3,791,155.00 | 4,687,139.00 | 3,958,068.00      |
| ALTARIS HEALTH PTNS V LP       |                               | 3,783,800.00 | 2,811,935.00 | 3,963,895.00      |
| INDIANA MICHIGAN POWER CO      | 4.250% 08/15/2048 DD 08/08/18 | 3,750,000.00 | 3,730,729.74 | 3,147,675.00      |
| RTX CORP                       | 4.625% 11/16/2048 DD 08/16/18 | 3,750,000.00 | 3,739,323.25 | 3,433,687.50      |
| RELATED RE FUND III LP         |                               | 3,735,573.00 | 3,024,702.00 | 3,776,487.00      |
| SELECTQUOTE 11/19 TL           |                               | 3,721,100.63 | 3,690,598.78 | 3,742,683.01      |
| VISTA FOUNDATION FUND III LP   |                               | 3,694,289.00 | 2,385,051.00 | 3,517,235.00      |
| PREFERRED TERM SECURITIES 144A | VAR RT 09/23/2035 DD 06/15/05 | 3,690,793.36 | 3,684,592.86 | 2,889,522.12      |
| HPS STRATEGIC INV PTNS V LP    |                               | 3,684,693.27 | 3,132,168.97 | 3,841,131.00      |
| GTCR FUND XIII/A & XIII/B LP   |                               | 3,668,807.00 | 2,845,459.00 | 3,834,682.00      |
| ZMC III LP                     |                               | 3,664,262.43 | 3,649,088.60 | 3,682,620.81      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| CATTERTON PARTNERS VII LP      |                               | 3,649,968.00 | 1,999,948.00 | 3,689,132.00      |
| AMERICAN AIRLINES 2021-1 CLASS | 3.950% 01/11/2032 DD 11/08/21 | 3,640,000.00 | 3,640,944.44 | 3,233,157.20      |
| NB SPECIALTY FIN FUND II LP    |                               | 3,635,004.90 | 3,576,255.46 | 3,665,460.00      |
| UNITEDHEALTH GROUP INC         | 4.250% 04/15/2047 DD 03/13/17 | 3,612,000.00 | 2,764,047.62 | 3,234,257.04      |
| LYTX 2/20 TL                   |                               | 3,607,660.88 | 3,553,545.94 | 3,452,892.23      |
| DOLLAR GENERAL CORP            | 5.500% 11/01/2052 DD 09/20/22 | 3,570,000.00 | 3,566,584.25 | 3,456,259.80      |
| INGREDION INC                  | 6.625% 04/15/2037 DD 04/10/07 | 3,561,000.00 | 3,804,296.43 | 3,878,997.30      |
| ICG EUROPE VII FEEDER SCSP     |                               | 3,543,492.00 | 4,136,586.31 | 4,026,867.86      |
| BURLINGTON NORTHERN SANTA FE L | 5.050% 03/01/2041 DD 09/10/10 | 3,500,000.00 | 3,490,561.37 | 3,510,850.00      |
| ENTERPRISE PRODUCTS OPERATING  | 4.200% 01/31/2050 DD 07/08/19 | 3,500,000.00 | 4,048,275.69 | 3,046,050.00      |
| ERAC USA FINANCE LLC 144A      | 5.400% 05/01/2053 DD 05/01/23 | 3,500,000.00 | 3,482,662.37 | 3,689,140.00      |
| NORFOLK SOUTHERN CORP          | 3.050% 05/15/2050 DD 05/11/20 | 3,500,000.00 | 3,734,208.77 | 2,497,285.00      |
| SHELL INTERNATIONAL FINANCE BV | 4.550% 08/12/2043 DD 08/12/13 | 3,500,000.00 | 4,354,971.89 | 3,318,140.00      |
| TARGA RESOURCES PARTNERS LP /  | 5.500% 03/01/2030 DD 11/27/19 | 3,500,000.00 | 3,500,000.00 | 3,500,315.00      |
| WALT DISNEY CO/THE             | 3.600% 01/13/2051 DD 05/13/20 | 3,500,000.00 | 3,918,877.44 | 2,825,235.00      |
| HARRISON STREET RE PARTNERS    | VI LP                         | 3,450,910.00 | 2,218,250.20 | 3,349,051.00      |
| COMMONWEALTH EDISON CO         | 4.350% 11/15/2045 DD 11/19/15 | 3,400,000.00 | 3,377,774.63 | 2,983,364.00      |
| REPUBLIC SERVICES INC          | 6.200% 03/01/2040 DD 03/04/10 | 3,400,000.00 | 3,873,911.70 | 3,812,522.00      |
| PRUDENTIAL FINANCIAL INC       | VAR RT 03/01/2053 DD 02/27/23 | 3,350,000.00 | 3,366,609.15 | 3,490,398.50      |
| ICG EUR MID-MARKET FEEDER FD   |                               | 3,347,636.00 | 3,855,013.09 | 4,312,548.47      |
| VISTA FOUNDATION FUND IV LP    |                               | 3,302,811.00 | 2,960,601.00 | 3,342,574.00      |
| ORBIT PRIV INVESTMENTS LP      |                               | 3,281,400.00 | 1,333,185.00 | 3,300,039.00      |
| METLIFE INC                    | 4.050% 03/01/2045 DD 03/05/15 | 3,250,000.00 | 3,895,531.72 | 2,811,542.50      |
| MPLX LP                        | 4.900% 04/15/2058 DD 02/08/18 | 3,250,000.00 | 3,943,680.07 | 2,767,050.00      |
| VISTA EQUITY ENDEAVOR FD I LP  |                               | 3,179,605.00 | 1,846,445.00 | 3,177,644.00      |
| COMCAST CORP                   | 3.969% 11/01/2047 DD 10/19/17 | 3,169,000.00 | 2,438,294.58 | 2,669,850.81      |
| PACIFICORP                     | 4.100% 02/01/2042 DD 01/06/12 | 3,150,000.00 | 3,133,893.17 | 2,610,499.50      |
| CLAREANT EURO DIRECT LENDING   | FD II                         | 3,130,142.20 | 3,064,019.53 | 3,129,342.00      |
| NEWSTONE CAPITAL PARTNERS III  | L P                           | 3,123,808.00 | 3,115,101.00 | 3,146,873.00      |
| ONE ROCK CAPITAL PARTNERS LP   |                               | 3,109,988.00 | 984,226.00   | 3,048,143.00      |
| ARES US RE OPP FUND III LP     |                               | 3,094,127.00 | 2,976,181.00 | 3,106,761.00      |
| DERMODY PROP INDUST CO-IN II   |                               | 3,068,503.00 | 3,076,528.00 | 2,743,106.00      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| SVB CAPITAL PARTNERS IV        |                               | 3,061,679.00 | 1,712,054.00 | 3,018,649.00      |
| CLEARLAKE CAP PARTNERS VII LP  |                               | 3,015,090.42 | 2,774,984.24 | 3,233,174.00      |
| DYAL CAPITAL PTNRS III (B) LP  |                               | 3,012,602.42 | 1,170,251.82 | 3,019,560.00      |
| TARGA RESOURCES PARTNERS LP /  | 4.875% 02/01/2031 DD 08/18/20 | 3,010,000.00 | 3,107,667.26 | 2,920,512.70      |
| AMERICAN WATER CAPITAL CORP    | 3.450% 05/01/2050 DD 04/14/20 | 3,000,000.00 | 3,315,650.73 | 2,300,250.00      |
| BAYER US FINANCE LLC 144A      | 6.875% 11/21/2053 DD 11/21/23 | 3,000,000.00 | 2,998,861.33 | 3,196,920.00      |
| BROOKFIELD FINANCE INC         | 3.625% 02/15/2052 DD 02/04/22 | 3,000,000.00 | 2,997,344.50 | 2,140,200.00      |
| CIGNA GROUP/THE                | 4.900% 12/15/2048 DD 06/15/19 | 3,000,000.00 | 2,942,146.24 | 2,854,830.00      |
| DOMINION ENERGY INC            | 4.700% 12/01/2044 DD 11/25/14 | 3,000,000.00 | 3,410,353.29 | 2,659,560.00      |
| DUKE ENERGY CAROLINAS LLC      | 3.550% 03/15/2052 DD 03/04/22 | 3,000,000.00 | 2,990,947.17 | 2,307,180.00      |
| ENTERGY LOUISIANA LLC          | 4.750% 09/15/2052 DD 08/24/22 | 3,000,000.00 | 2,977,664.96 | 2,768,070.00      |
| GILEAD SCIENCES INC            | 4.800% 04/01/2044 DD 03/07/14 | 3,000,000.00 | 2,995,361.71 | 2,905,320.00      |
| OCCIDENTAL PETROLEUM CORP      | 6.600% 03/15/2046 DD 09/15/19 | 3,000,000.00 | 3,934,683.74 | 3,248,220.00      |
| QUEST DIAGNOSTICS INC          | 4.700% 03/30/2045 DD 03/10/15 | 3,000,000.00 | 2,887,222.99 | 2,741,820.00      |
| SOUTHERN CALIFORNIA GAS CO     | 6.350% 11/15/2052 DD 11/14/22 | 3,000,000.00 | 2,988,960.45 | 3,446,190.00      |
| TRUIST FINANCIAL CORP          | VAR RT 10/28/2033 DD 10/28/22 | 3,000,000.00 | 3,066,248.33 | 3,119,100.00      |
| TTX CO 144A                    | 4.600% 02/01/2049 DD 01/18/19 | 3,000,000.00 | 3,009,750.14 | 2,796,540.00      |
| UNION PACIFIC CORP             | 3.799% 10/01/2051 DD 10/04/16 | 3,000,000.00 | 2,589,763.14 | 2,518,530.00      |
| WALT DISNEY CO/THE             | 4.950% 10/15/2045 DD 10/15/19 | 3,000,000.00 | 3,472,237.59 | 2,955,000.00      |
| WELLS FARGO & CO               | 5.375% 11/02/2043 DD 10/28/13 | 3,000,000.00 | 2,992,784.83 | 2,923,830.00      |
| DELL INC                       | 5.400% 09/10/2040 DD 09/10/10 | 2,995,000.00 | 3,020,137.34 | 2,868,940.45      |
| SIRIS PARTNERS III LP          |                               | 2,986,707.00 | 1,186,475.00 | 2,982,138.00      |
| HARRISON ST REP VI COINVEST 3  | LP                            | 2,965,011.00 | 1,749,307.00 | 3,011,323.00      |
| ENERGY SPECTRUM PTNRS VIII LP  |                               | 2,935,861.30 | 1,457,491.48 | 2,973,367.00      |
| ESSENTIAL SERVICES 7/21 DELAYE | 0.000% 12/31/2024 DD 08/02/21 | 2,935,117.50 | 2,924,310.99 | 2,905,766.33      |
| CATTERTON GROWTH PTNRS III LP  |                               | 2,931,614.00 | 1,804,030.00 | 3,672,461.00      |
| ENCAP ENERGY CAPITAL FD X LP   |                               | 2,929,052.45 | 1,054,940.88 | 2,909,437.57      |
| GSO EURO SENIOR DEBT FUND LP   |                               | 2,885,781.00 | 4,021,667.00 | 2,828,180.00      |
| ORCP III TRITON COINVESTORS LP |                               | 2,780,218.00 | 345,835.00   | 3,123,075.00      |
| ACTIS GLOBAL 4                 |                               | 2,721,000.00 | 2,889,894.83 | 2,744,730.00      |
| BLACKSTONE INFRAST SUPP ACCT   |                               | 2,714,350.33 | 2,052,771.12 | 2,751,448.00      |
| WIS INTERNATIONAL/RETAIL SERVI | 0.000% 05/20/2025 DD 05/20/21 | 2,700,414.00 | 2,649,106.16 | 2,646,405.72      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| GENERAL DYNAMICS CORP          | 4.250% 04/01/2050 DD 03/25/20 | 2,700,000.00 | 3,561,496.56 | 2,513,943.00      |
| RTX CORP                       | 4.150% 05/15/2045 DD 05/04/15 | 2,660,000.00 | 2,543,072.96 | 2,280,630.80      |
| VISTA EQUITY ENDEAVOR FD II-A  |                               | 2,657,168.00 | 1,934,356.00 | 2,721,253.00      |
| VERITAS CAPITAL FUND VIII LP   |                               | 2,649,349.00 | 2,649,335.00 | 2,750,683.00      |
| DIVCO WEST FUND VI-A LP        |                               | 2,617,071.00 | 2,624,205.00 | 2,459,568.00      |
| VISTA EQUITY PTNRS FD V        | CO INVEST II LP               | 2,615,031.00 | 495,205.00   | 2,650,721.00      |
| HIG EUR MIDDLE MKT LBO LP      |                               | 2,602,158.00 | 789,309.34   | 2,925,542.89      |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2041 DD 09/04/2020 | 2,600,000.00 | 775,331.10   | 883,766.00        |
| BAKER HUGHES HOLDINGS LLC      | 5.125% 09/15/2040 DD 08/24/10 | 2,600,000.00 | 2,632,945.45 | 2,634,346.00      |
| UNITED AIRLINES 2020-1 CLASS B | 4.875% 07/15/2027 DD 02/01/21 | 2,566,368.00 | 2,628,391.92 | 2,485,989.35      |
| ALTRIA GROUP INC               | 3.700% 02/04/2051 DD 02/04/21 | 2,500,000.00 | 2,401,856.13 | 1,766,150.00      |
| APPALACHIAN POWER CO           | 4.400% 05/15/2044 DD 05/08/14 | 2,500,000.00 | 2,368,262.75 | 2,087,800.00      |
| BANK OF AMERICA CORP           | VAR RT 02/04/2033 DD 02/04/22 | 2,500,000.00 | 2,190,222.48 | 2,126,950.00      |
| HCA INC                        | 4.625% 03/15/2052 DD 03/15/23 | 2,500,000.00 | 2,497,621.83 | 2,134,275.00      |
| KINDER MORGAN ENERGY PARTNERS  | 5.000% 03/01/2043 DD 02/28/13 | 2,500,000.00 | 2,466,579.73 | 2,237,150.00      |
| MET WASHINGTON DC ARPTS AUTH D | 8.000% 10/01/2047 DD 05/27/10 | 2,500,000.00 | 2,869,927.99 | 3,298,775.00      |
| S&P GLOBAL INC                 | 3.700% 03/01/2052 DD 03/01/23 | 2,500,000.00 | 2,461,303.16 | 2,080,975.00      |
| TRANSCANADA PIPELINES LTD      | 5.850% 03/15/2036 DD 03/20/06 | 2,500,000.00 | 2,713,854.37 | 2,567,475.00      |
| ICG EUROPE FUND VIII SCSP      |                               | 2,466,965.46 | 2,721,118.35 | 2,817,310.15      |
| WHITEHORSE LIQ PARTNERS IV LP  |                               | 2,455,975.01 | 2,432,517.93 | 2,448,137.00      |
| YUKON CAPITAL PARTNERS         | PARALLEL II LP                | 2,444,857.00 | 1,071,850.40 | 2,494,747.00      |
| BIF IV RENEWABLE SIDECAR-B     |                               | 2,432,316.37 | 1,868,946.02 | 2,504,947.00      |
| AMERICAN AIRLINES 2019-1 CLASS | 3.500% 08/15/2033 DD 08/15/19 | 2,430,425.70 | 2,342,964.47 | 2,068,705.44      |
| PUBLIC SERVICE CO OF COLORADO  | 4.300% 03/15/2044 DD 03/10/14 | 2,400,000.00 | 3,032,220.24 | 2,072,880.00      |
| ENCAP ENERGY TRANSITION I-B LP |                               | 2,367,901.86 | 1,374,721.82 | 2,469,461.75      |
| MDF IV CO-INVEST 4 PACK LP     |                               | 2,367,151.00 | 2,204,889.57 | 2,290,710.00      |
| TRIDENT V LP                   |                               | 2,342,262.42 | 903,264.96   | 2,568,981.23      |
| POLYMER SOLUTIONS 5/18 TL      | 0.000% 06/30/2024 DD 05/01/18 | 2,337,305.17 | 2,337,305.16 | 2,266,017.36      |
| MEXICO GOVERNMENT INTERNATIONA | 3.771% 05/24/2061 DD 11/24/20 | 2,325,000.00 | 1,466,526.04 | 1,574,838.75      |
| WHITEHORSE LIQUIDITY PTNRS III |                               | 2,288,608.78 | 2,052,454.41 | 2,273,445.00      |
| BROADVAIL FD III SIDECAR I LP  |                               | 2,283,256.00 | 2,260,625.00 | 2,615,106.00      |
| ECUADOR GOVERNMENT INTERN REGS | STEP 07/31/2035               | 2,260,000.00 | 921,754.30   | 803,061.01        |

| Security description 1           | Security description 2        | Shares/Par   | Attachment A |                   |
|----------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                  |                               |              | Base cost    | Base market value |
| BOEING CO/THE                    | 3.900% 05/01/2049 DD 05/02/19 | 2,250,000.00 | 2,380,224.43 | 1,787,310.00      |
| CSX CORP                         | 4.750% 11/15/2048 DD 11/15/18 | 2,250,000.00 | 2,230,881.76 | 2,148,615.00      |
| MAGELLAN MIDSTREAM PARTNERS LP   | 3.950% 03/01/2050 DD 08/19/19 | 2,250,000.00 | 2,356,357.77 | 1,725,165.00      |
| PERUVIAN GOVERNMENT INTERNATIO   | 3.600% 01/15/2072 DD 11/02/21 | 2,200,000.00 | 1,505,096.70 | 1,546,710.00      |
| WHITEHORSE LIQ PARTNERS V LP     |                               | 2,151,130.95 | 2,161,257.19 | 2,215,796.00      |
| NUTRIEN LTD                      | 5.000% 04/01/2049 DD 04/01/19 | 2,150,000.00 | 2,812,567.86 | 2,042,822.50      |
| PETROLEOS MEXICANOS              | 6.700% 02/16/2032 DD 12/16/21 | 2,149,000.00 | 2,094,613.82 | 1,783,541.06      |
| FRONTRANGE CO-GP PROP FUND LP    |                               | 2,122,117.51 | 1,802,997.83 | 2,091,933.00      |
| VENTURE OVERAGE FUND LP          |                               | 2,102,786.00 | 1,835,181.00 | 2,014,830.00      |
| EXPORT-IMPORT BANK OF IND REGS   | 5.500% 01/18/2033 DD 01/18/23 | 2,100,000.00 | 2,111,436.25 | 2,170,938.00      |
| URUGUAY GOVERNMENT INTERNATIONAL | 4.975% 04/20/2055 DD 04/20/18 | 2,100,000.00 | 2,060,334.76 | 2,049,264.00      |
| AMGEN INC                        | 2.770% 09/01/2053 DD 03/01/21 | 2,090,000.00 | 2,075,055.41 | 1,348,259.00      |
| BANK OF AMERICA CORP             | VAR RT 10/24/2051 DD 10/21/20 | 2,080,000.00 | 2,080,000.00 | 1,412,278.40      |
| GSO CAPITAL OPP FUND III LP      |                               | 2,072,864.00 | 1,869,147.00 | 2,007,817.00      |
| HSREP VIII CO-INVESTMENT LP      |                               | 2,070,971.00 | 1,812,586.00 | 2,145,022.00      |
| GLDMN SCHS FIN SQ GV-FST         |                               | 2,013,785.49 | 2,013,785.49 | 2,013,785.49      |
| BAT CAPITAL CORP                 | 4.758% 09/06/2049 DD 09/06/19 | 2,000,000.00 | 1,611,358.87 | 1,591,780.00      |
| CHARTER COMMUNICATIONS OPERATI   | 5.250% 04/01/2053 DD 03/15/22 | 2,000,000.00 | 1,986,350.36 | 1,682,500.00      |
| DTE ELECTRIC CO                  | 3.950% 06/15/2042 DD 06/22/12 | 2,000,000.00 | 1,970,560.86 | 1,671,240.00      |
| OAKTREE CAP MGMT L P             | 3.060% 01/12/2037 DD 01/12/22 | 2,000,000.00 | 2,000,000.00 | 1,558,200.00      |
| ORACLE CORP                      | 3.600% 04/01/2050 DD 04/01/20 | 2,000,000.00 | 2,263,896.53 | 1,487,860.00      |
| OVINTIV INC                      | 6.625% 08/15/2037 DD 08/13/07 | 2,000,000.00 | 2,183,863.60 | 2,075,760.00      |
| REGENCY CENTERS LP               | 4.400% 02/01/2047 DD 01/26/17 | 2,000,000.00 | 2,177,398.59 | 1,663,820.00      |
| SOUTHERN CO GAS CAPITAL CORP     | 3.950% 10/01/2046 DD 09/13/16 | 2,000,000.00 | 1,882,457.28 | 1,557,200.00      |
| SOUTHERN CO/THE                  | 4.400% 07/01/2046 DD 05/24/16 | 2,000,000.00 | 1,991,194.39 | 1,766,520.00      |
| U S TREASURY BD PRIN STRIP       | 0.000% 08/15/2052 DD 08/15/22 | 2,000,000.00 | 543,732.89   | 650,140.00        |
| WASTE CONNECTIONS INC            | 2.950% 01/15/2052 DD 09/20/21 | 2,000,000.00 | 1,971,466.89 | 1,414,740.00      |
| WELLTOWER OP LLC                 | 6.500% 03/15/2041 DD 03/14/11 | 2,000,000.00 | 2,813,364.54 | 2,208,060.00      |
| WILLIAMS COS INC/THE             | 5.100% 09/15/2045 DD 03/03/15 | 2,000,000.00 | 2,175,782.42 | 1,890,040.00      |
| VERITAS CAP VANTAGE FD LP        |                               | 1,988,580.00 | 1,506,203.00 | 2,050,774.00      |
| UNITED AIRLINES 2012-1 CLASS A   | 4.150% 10/11/2025 DD 03/22/12 | 1,988,382.26 | 2,032,083.55 | 1,979,295.35      |
| REGENCY CENTERS LP               | 4.650% 03/15/2049 DD 03/06/19 | 1,939,000.00 | 2,377,195.37 | 1,667,830.85      |

| Security description 1              | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|-------------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                     |                               |              |              | Base market value |
| OPEN TEXT 8/23 TLB                  | 0.000% 01/31/2030 DD 08/04/23 | 1,938,159.00 | 1,885,919.56 | 1,941,318.20      |
| CYPRUM INVESTORS IV LP              |                               | 1,855,046.00 | 1,830,037.00 | 1,900,027.00      |
| TCW DIRECT LENDING LLC LP           |                               | 1,818,008.98 | 2,058,999.75 | 1,821,429.76      |
| ICG EUROPE FUND VI FEEDER LP        |                               | 1,812,139.26 | 3,021,575.06 | 2,334,038.89      |
| MEXICO GOVERNMENT INTERNATIONAL     | 3.500% 02/12/2034             | 1,790,000.00 | 1,501,086.01 | 1,514,379.65      |
| AIR CANADA 2017-1 CLASS A 144A      | 3.550% 07/15/2031 DD 12/21/17 | 1,786,344.00 | 1,752,372.70 | 1,567,499.00      |
| EMBREY BUILD-TO-RENT FD I LP        |                               | 1,780,398.00 | 1,788,596.00 | 1,803,463.00      |
| HP INC                              | 6.000% 09/15/2041 DD 09/19/11 | 1,750,000.00 | 2,251,254.54 | 1,848,087.50      |
| JPMORGAN CHASE & CO                 | VAR RT 07/25/2033 DD 07/25/22 | 1,750,000.00 | 1,732,796.16 | 1,733,060.00      |
| PHILIPPINE GOVERNMENT INTERNATIONAL | 5.609% 04/13/2033 DD 10/13/22 | 1,750,000.00 | 1,774,287.79 | 1,868,405.00      |
| WALT DISNEY CO/THE                  | 2.650% 01/13/2031 DD 05/13/20 | 1,750,000.00 | 1,553,758.30 | 1,559,425.00      |
| ENCAP ENERGY CAPITAL VIII LP        |                               | 1,741,059.01 | 1,419,296.16 | 1,658,501.72      |
| KAZMUNAYGAS NATIONAL CO J REGS      | 5.750% 04/19/2047             | 1,695,000.00 | 1,367,454.33 | 1,481,646.96      |
| VERIZON COMMUNICATIONS INC          | 2.355% 03/15/2032 DD 03/15/22 | 1,650,000.00 | 1,399,326.71 | 1,374,648.00      |
| EB TEMP INV FD                      | 1.147% 12/31/2049 DD 11/01/01 | 1,647,938.84 | 1,647,938.84 | 1,647,938.84      |
| ENCAP FLATROCK MIDSTREAM III        | FUND LP                       | 1,622,375.92 | 1,055,104.12 | 1,623,352.23      |
| BURLINGTON NORTHERN SANTA FE L      | 3.550% 02/15/2050 DD 07/24/19 | 1,600,000.00 | 1,776,811.37 | 1,294,256.00      |
| MAGELLAN MIDSTREAM PARTNERS LP      | 6.400% 05/01/2037 DD 04/19/07 | 1,600,000.00 | 1,823,236.69 | 1,673,392.00      |
| PHILIPPINE GOVERNMENT INTERNATIONAL | 3.700% 02/02/2042 DD 02/02/17 | 1,600,000.00 | 1,168,584.53 | 1,361,472.00      |
| NGPL PIPECO LLC 144A                | 3.250% 07/15/2031 DD 05/14/21 | 1,560,000.00 | 1,559,113.77 | 1,356,123.60      |
| GATX CORP                           | 4.500% 03/30/2045 DD 02/06/15 | 1,535,000.00 | 1,704,105.79 | 1,264,103.20      |
| MCP PRIVATE CAP FUND II SCSP        |                               | 1,534,058.14 | 1,401,560.76 | 1,849,675.80      |
| AMGEN INC                           | 5.150% 11/15/2041 DD 11/10/11 | 1,501,000.00 | 1,571,857.47 | 1,471,280.20      |
| AMERICAN ELECTRIC POWER CO INC      | 5.699% 08/15/2025 DD 06/02/23 | 1,500,000.00 | 1,494,991.83 | 1,510,170.00      |
| AMERICAN HOMES 4 RENT LP            | 4.300% 04/15/2052 DD 04/07/22 | 1,500,000.00 | 1,206,988.57 | 1,212,960.00      |
| APIDOS CLO XXXV 35A A 144A          | VAR RT 04/20/2034 DD 03/26/21 | 1,500,000.00 | 1,487,940.05 | 1,496,400.00      |
| ARES XLI CLO LTD 41A AR2 144A       | VAR RT 04/15/2034 DD 03/24/21 | 1,500,000.00 | 1,492,628.29 | 1,495,650.00      |
| BAT CAPITAL CORP                    | 3.984% 09/25/2050 DD 09/25/20 | 1,500,000.00 | 1,458,559.98 | 1,061,415.00      |
| BAT CAPITAL CORP                    | 5.650% 03/16/2052 DD 03/16/22 | 1,500,000.00 | 1,448,784.34 | 1,359,735.00      |
| BLACK HILLS CORP                    | 5.950% 03/15/2028 DD 03/07/23 | 1,500,000.00 | 1,505,131.16 | 1,555,140.00      |
| CARLYLE US CLO 2021 1A A1 144A      | VAR RT 04/15/2034 DD 03/16/21 | 1,500,000.00 | 1,491,259.14 | 1,497,600.00      |
| CEDAR FUNDING VIII 8A A1R 144A      | VAR RT 10/17/2034 DD 09/02/21 | 1,500,000.00 | 1,486,476.29 | 1,495,050.00      |

| Security description 1           | Security description 2        | Shares/Par   | Base cost     | Attachment A      |
|----------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                  |                               |              |               | Base market value |
| EQT EXETER INDUS VAL VI LP       |                               | 1,500,000.00 | 1,500,000.00  | 1,256,912.70      |
| HCA INC                          | 5.500% 06/15/2047 DD 06/22/17 | 1,500,000.00 | 1,500,000.00  | 1,446,870.00      |
| INTEL CORP                       | 5.700% 02/10/2053 DD 02/10/23 | 1,500,000.00 | 1,499,362.61  | 1,627,650.00      |
| MORGAN STANLEY                   | VAR RT 02/01/2029 DD 01/19/23 | 1,500,000.00 | 1,499,970.00  | 1,508,100.00      |
| NEUBERGER BERMAN L 32A AR 144A   | VAR RT 01/20/2032 DD 03/05/21 | 1,500,000.00 | 1,492,252.67  | 1,498,800.00      |
| PARAMOUNT GLOBAL                 | 5.850% 09/01/2043 DD 08/19/13 | 1,500,000.00 | 1,512,293.42  | 1,356,240.00      |
| QATAR GOVERNMENT INTERNAT 144A   | 4.500% 04/23/2028 DD 04/23/18 | 1,500,000.00 | 1,681,664.77  | 1,517,055.00      |
| TURKIYE GOVERNMENT INTERNATIONAL | 4.875% 04/16/2043             | 1,500,000.00 | 1,282,674.21  | 1,092,210.00      |
| ENCAP ENERGY CAPITAL FD IX LP    |                               | 1,490,569.04 | 1,553,916.12  | 1,323,465.35      |
| CVS PASS-THROUGH TRUST           | 6.943% 01/10/2030 DD 06/10/09 | 1,489,284.34 | 1,548,451.27  | 1,522,197.52      |
| OAKTREE OPPORTUNITIES FUND X     | LP                            | 1,488,002.00 | 1,062,162.42  | 1,521,281.00      |
| ESSENTIAL SERVICES 11/21 INCRE   | 0.000% 11/16/2026 DD 11/18/21 | 1,481,020.63 | 1,481,020.64  | 1,466,210.42      |
| FALCON COINV PARTNERS LP         |                               | 1,457,862.43 | 1,461,519.13  | 1,459,814.00      |
| PEPPERTREE CAPITAL FD IV QP LP   |                               | 1,452,992.00 | -             | 1,447,313.00      |
| TTX CO 144A                      | 5.650% 12/01/2052 DD 11/23/22 | 1,430,000.00 | 1,426,141.79  | 1,535,619.80      |
| GOODGREEN 2017-1 TRU 1A B 144A   | 4.940% 10/15/2052 DD 04/28/17 | 1,419,023.36 | 1,418,761.06  | 1,277,958.25      |
| EXETER INDUSTRIAL VALUE FUND     | IV LP                         | 1,418,088.06 | 18,743,898.41 | 1,496,361.72      |
| DUKE ENERGY CORP                 | 3.750% 09/01/2046 DD 08/12/16 | 1,400,000.00 | 1,499,491.27  | 1,082,872.00      |
| GHANA GOVERNMENT INTERNAT REGS   | 8.750% 03/11/2061             | 1,400,000.00 | 578,089.66    | 600,278.00        |
| SOUTHERN GAS CORRIDOR CJS REGS   | 6.875% 03/24/2026             | 1,400,000.00 | 1,414,981.31  | 1,421,000.00      |
| ARCLIGHT ENERGY PTNRS FD VI LP   |                               | 1,359,950.00 | 1,359,950.00  | 1,327,042.00      |
| AT&T INC                         | 5.250% 03/01/2037 DD 02/09/17 | 1,350,000.00 | 1,356,027.32  | 1,357,627.50      |
| REPUBLIC SERVICES INC            | 5.700% 05/15/2041 DD 05/09/11 | 1,350,000.00 | 1,516,059.56  | 1,455,799.50      |
| ALROSA PJSC                      |                               | 1,341,400.00 | 2,667,758.61  | -                 |
| EB TEMP INV FD                   | 1.147% 12/31/2049 DD 11/01/01 | 1,313,030.40 | 1,313,030.40  | 1,313,030.40      |
| ARGENTINE REPUBLIC GOVERNMENT    | STEP 01/09/2038 DD 09/04/2020 | 1,300,000.00 | 443,341.67    | 512,746.00        |
| ISRAEL GOVERNMENT INTERNATIONAL  | 4.125% 01/17/2048             | 1,300,000.00 | 996,616.47    | 1,049,781.20      |
| MSCI INC 144A                    | 3.625% 11/01/2031 DD 05/14/21 | 1,300,000.00 | 1,300,000.00  | 1,144,104.00      |
| WESTERN MIDSTREAM OPERATING LP   | 4.500% 03/01/2028 DD 03/02/18 | 1,285,000.00 | 1,354,818.30  | 1,242,903.40      |
| DYAL CAPITAL PTNRS III (A) LP    |                               | 1,283,531.79 | 948,975.94    | 1,349,962.00      |
| ECUADOR GOVERNMENT INTERN REGS   | STEP 07/31/2030               | 1,280,000.00 | 679,765.59    | 591,755.38        |
| LYTX 2/20 DELAYED TL             |                               | 1,268,548.80 | 1,262,149.93  | 1,214,128.06      |

| Security description 1           | Security description 2        | Shares/Par   | Attachment A |                   |
|----------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                  |                               |              | Base cost    | Base market value |
| HARRISON ST RE VII CO-INVEST     |                               | 1,255,671.00 | 808,626.00   | 1,446,437.00      |
| ALABAMA POWER CO                 | 3.450% 10/01/2049 DD 09/17/19 | 1,250,000.00 | 1,298,730.25 | 943,437.50        |
| ANHEUSER-BUSCH COS LLC / ANHEU   | 4.900% 02/01/2046 DD 02/01/19 | 1,250,000.00 | 1,208,254.77 | 1,225,987.50      |
| CITIGROUP INC                    | VAR RT 03/17/2033 DD 03/17/22 | 1,250,000.00 | 1,132,191.86 | 1,126,175.00      |
| COMCAST CORP                     | 2.887% 11/01/2051 DD 05/01/22 | 1,250,000.00 | 881,259.34   | 849,762.50        |
| DUKE ENERGY CAROLINAS LLC        | 3.200% 08/15/2049 DD 08/14/19 | 1,250,000.00 | 1,280,056.68 | 910,812.50        |
| ENTERGY ARKANSAS LLC             | 5.150% 01/15/2033 DD 01/06/23 | 1,250,000.00 | 1,246,234.04 | 1,274,587.50      |
| EQUITABLE FINANCIAL LIFE 144A    | 5.450% 03/03/2028 DD 03/03/23 | 1,250,000.00 | 1,249,294.78 | 1,253,887.50      |
| NEXTERA ENERGY CAPITAL HOLDING   | 5.000% 07/15/2032 DD 06/23/22 | 1,250,000.00 | 1,272,751.41 | 1,258,637.50      |
| SPECTRA ENERGY PARTNERS LP       | 5.950% 09/25/2043 DD 09/25/13 | 1,250,000.00 | 1,394,067.53 | 1,280,375.00      |
| U S TREASURY BD PRIN STRIP       | 0.000% 08/15/2051 DD 08/16/21 | 1,250,000.00 | 386,943.80   | 414,525.00        |
| VIRGINIA ELECTRIC AND POWER CO   | 3.300% 12/01/2049 DD 12/05/19 | 1,250,000.00 | 1,288,558.88 | 912,662.50        |
| ADVENT GLOBAL TECHNOLOGY II LP   |                               | 1,248,555.00 | 910,903.00   | 1,310,508.00      |
| CAPITAL PARTNERS III LP          |                               | 1,234,332.00 | 1,420,543.56 | 1,216,817.00      |
| WESTPORT CAPITAL PARTNERS FUND   | II                            | 1,233,885.97 | 86,853.74    | 1,214,048.46      |
| KITE REALTY GROUP TRUST          | 4.750% 09/15/2030 DD 08/25/20 | 1,225,000.00 | 1,315,087.05 | 1,153,937.75      |
| CHILE GOVERNMENT INTERNATIONAL   | 2.550% 07/27/2033 DD 07/27/21 | 1,220,000.00 | 1,008,969.81 | 1,008,732.60      |
| PERUVIAN GOVERNMENT INTERNATIO   | 3.000% 01/15/2034 DD 11/02/21 | 1,220,000.00 | 1,007,641.73 | 1,029,436.00      |
| ENCAP ENERGY TRANS SDCR I-B LP   |                               | 1,219,577.31 | 449,680.30   | 1,223,545.62      |
| EMPRESA NACIONAL DEL PETR 144A   | 5.250% 11/06/2029 DD 11/06/18 | 1,200,000.00 | 1,295,128.72 | 1,159,812.00      |
| MCKESSON CORP                    | 4.883% 03/15/2044 DD 03/10/14 | 1,200,000.00 | 1,203,606.47 | 1,086,828.00      |
| MEXICO GOVERNMENT INTERNATIONALA | 2.659% 05/24/2031 DD 11/24/20 | 1,200,000.00 | 1,003,417.02 | 1,014,396.00      |
| QATAR GOVERNMENT INTERNAT 144A   | 4.400% 04/16/2050 DD 04/16/20 | 1,200,000.00 | 1,471,126.41 | 1,104,000.00      |
| ROMANIAN GOVERNMENT INTER 144A   | 3.000% 02/14/2031 DD 07/14/20 | 1,200,000.00 | 1,239,149.95 | 1,017,468.00      |
| SHELL INTERNATIONAL FINANCE BV   | 3.125% 11/07/2049 DD 11/07/19 | 1,200,000.00 | 1,219,389.18 | 885,504.00        |
| OAK STREET RE CAPITAL VI LP      |                               | 1,194,947.42 | 1,073,103.95 | 1,136,753.86      |
| CHG PPC INVESTOR LLC             |                               | 1,165,082.00 | 888,882.00   | 1,185,141.00      |
| LOCKHEED MARTIN CORP             | 3.800% 03/01/2045 DD 02/20/15 | 1,150,000.00 | 1,042,640.07 | 992,703.00        |
| MEXICO GOVERNMENT INTERNATIONALA | 5.750% 10/12/2110 DD 10/12/10 | 1,150,000.00 | 1,221,451.45 | 1,028,445.00      |
| E3 2019-1 1 A 144A               | 3.100% 09/20/2055 DD 06/28/19 | 1,148,355.54 | 1,148,323.34 | 984,634.49        |
| PERUVIAN GOVERNMENT INTERNATIO   | 2.783% 01/23/2031 DD 04/23/20 | 1,140,000.00 | 983,376.58   | 992,609.40        |
| ENCAP ENERGY TRANS II-B LP       |                               | 1,138,020.21 | 1,138,020.21 | 1,083,058.34      |

| Security description 1            | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|-----------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                   |                               |              |              | Base market value |
| ECUADOR GOVERNMENT INTERN 144A    | STEP 07/31/2035               | 1,100,000.00 | 777,324.62   | 390,870.40        |
| EGYPT GOVERNMENT INTERNAT REGS    | 7.903% 02/21/2048             | 1,100,000.00 | 607,470.14   | 660,926.20        |
| PANAMA GOVERNMENT INTERNATIONAL   | 6.400% 02/14/2035 DD 11/21/22 | 1,100,000.00 | 1,124,180.68 | 1,072,577.00      |
| PUBLIC SERVICE ELECTRIC AND GA    | 3.150% 01/01/2050 DD 01/09/20 | 1,100,000.00 | 1,140,588.06 | 806,718.00        |
| REPUBLIC OF POLAND GOVERNMENT     | 4.875% 10/04/2033 DD 04/04/23 | 1,100,000.00 | 1,085,305.43 | 1,111,990.00      |
| ROMANIAN GOVERNMENT INTER REGS    | 3.000% 02/14/2031             | 1,100,000.00 | 927,333.74   | 932,681.20        |
| SAUDI GOVERNMENT INTERNAT 144A    | 3.250% 10/22/2030 DD 04/22/20 | 1,100,000.00 | 1,177,271.55 | 1,019,590.00      |
| SHELL INTERNATIONAL FINANCE BV    | 2.750% 04/06/2030 DD 04/06/20 | 1,100,000.00 | 1,014,191.31 | 1,006,269.00      |
| TURKIYE GOVERNMENT INTERNATIONAL  | 5.750% 05/11/2047 DD 05/11/17 | 1,100,000.00 | 706,502.80   | 860,222.00        |
| WELLS FARGO & CO                  | VAR RT 03/02/2033 DD 03/02/22 | 1,100,000.00 | 975,038.37   | 963,534.00        |
| REPUBLIC OF POLAND GOVERNMENT     | 5.500% 04/04/2053 DD 04/04/23 | 1,090,000.00 | 1,100,850.33 | 1,133,970.60      |
| BLACKSTONE CAP PTNRS ASIA II      |                               | 1,081,109.26 | 995,419.49   | 1,236,598.00      |
| TPG VIII CENTRIFY CI I LP         |                               | 1,078,820.00 | 847,797.00   | 1,201,050.00      |
| SL SPV-2 LP                       |                               | 1,041,604.21 | -            | 1,386,258.00      |
| GUGGENHEIM PRIVATE DEBT FUND      | 2.0                           | 1,029,995.83 | 766,427.29   | 1,092,406.00      |
| DYAL V US INVESTORS LP            |                               | 1,017,388.06 | 717,078.91   | 1,026,298.00      |
| ADVENT INTL GPE X-C LP            |                               | 1,015,928.00 | 1,003,200.00 | 1,082,134.00      |
| CVS PASS-THROUGH TRUST SE 144A    | 4.704% 01/10/2036 DD 12/19/13 | 1,008,380.56 | 945,827.40   | 937,632.58        |
| AMERICAN TOWER CORP               | 5.500% 03/15/2028 DD 03/03/23 | 1,000,000.00 | 997,399.66   | 1,022,870.00      |
| AMGEN INC                         | 5.250% 03/02/2033 DD 03/02/23 | 1,000,000.00 | 997,057.18   | 1,026,690.00      |
| BANK OF NEW YORK MELLON CORP/T    | VAR RT 10/25/2033 DD 10/25/22 | 1,000,000.00 | 1,077,406.31 | 1,061,780.00      |
| BAT CAPITAL CORP                  | 4.742% 03/16/2032 DD 03/16/22 | 1,000,000.00 | 925,831.97   | 961,210.00        |
| BAYER US FINANCE LLC 144A         | 6.250% 01/21/2029 DD 11/21/23 | 1,000,000.00 | 999,247.19   | 1,023,140.00      |
| COLOMBIA GOVERNMENT INTERNATIONAL | 5.000% 06/15/2045 DD 01/28/15 | 1,000,000.00 | 1,070,329.15 | 774,610.00        |
| COLOMBIA GOVERNMENT INTERNATIONAL | 4.500% 03/15/2029 DD 10/12/18 | 1,000,000.00 | 1,085,289.85 | 935,660.00        |
| FISERV INC                        | 5.450% 03/02/2028 DD 03/02/23 | 1,000,000.00 | 998,895.80   | 1,030,690.00      |
| GOLDMAN SACHS GROUP INC/THE       | VAR RT 07/21/2032 DD 07/21/21 | 1,000,000.00 | 841,933.97   | 822,100.00        |
| HUNGARY GOVERNMENT INTERN REGS    | 6.750% 09/25/2052             | 1,000,000.00 | 1,054,584.35 | 1,117,500.00      |
| HYUNDAI CAPITAL AMERICA 144A      | 5.500% 03/30/2026 DD 03/30/23 | 1,000,000.00 | 997,249.77   | 1,005,620.00      |
| INVESCO CLO LTD 2A A 144A         | VAR RT 07/15/2034 DD 06/17/21 | 1,000,000.00 | 1,000,000.00 | 993,800.00        |
| J M SMUCKER CO/THE                | 6.500% 11/15/2043 DD 10/25/23 | 1,000,000.00 | 990,813.49   | 1,116,390.00      |
| MASTERCARD INC                    | 4.850% 03/09/2033 DD 03/09/23 | 1,000,000.00 | 999,121.61   | 1,034,500.00      |

| Security description 1          | Security description 2        | Shares/Par   | Attachment A |                   |
|---------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                 |                               |              | Base cost    | Base market value |
| MEXICO GOVERNMENT INTERNATIONAL | 5.000% 04/27/2051 DD 04/27/20 | 1,000,000.00 | 750,123.95   | 867,120.00        |
| NEUBERGER BERMAN L 37A AR 144A  | VAR RT 07/20/2031 DD 06/25/21 | 1,000,000.00 | 994,903.63   | 1,000,500.00      |
| NIGERIA GOVERNMENT INTERN REGS  | 8.375% 03/24/2029             | 1,000,000.00 | 876,017.77   | 957,590.00        |
| NISOURCE INC                    | 1.700% 02/15/2031 DD 08/18/20 | 1,000,000.00 | 819,158.93   | 811,570.00        |
| NORTHROP GRUMMAN CORP           | 5.250% 05/01/2050 DD 03/23/20 | 1,000,000.00 | 1,341,782.77 | 1,033,730.00      |
| OVINTIV INC                     | 6.500% 08/15/2034 DD 08/04/04 | 1,000,000.00 | 1,076,400.16 | 1,059,490.00      |
| PAKISTAN GOVERNMENT INTER REGS  | 8.875% 04/08/2051             | 1,000,000.00 | 558,605.17   | 600,870.00        |
| PEPSICO INC                     | 1.950% 10/21/2031 DD 10/21/21 | 1,000,000.00 | 847,746.05   | 849,380.00        |
| PERUSAHAAN PERSEROAN PERS 144A  | 3.375% 02/05/2030 DD 11/05/19 | 1,000,000.00 | 1,022,986.69 | 911,250.00        |
| PERUSAHAAN PERSEROAN PERS REGS  | 4.375% 02/05/2050 DD 11/05/19 | 1,000,000.00 | 750,432.68   | 825,000.00        |
| PETROLEOS DEL PERU SA 144A      | 4.750% 06/19/2032 DD 06/19/17 | 1,000,000.00 | 1,076,594.36 | 714,140.00        |
| PRICOA GLOBAL FUNDING I 144A    | 5.100% 05/30/2028 DD 05/30/23 | 1,000,000.00 | 999,535.51   | 1,012,090.00      |
| PRINCIPAL FINANCIAL GROUP INC   | 5.375% 03/15/2033 DD 03/08/23 | 1,000,000.00 | 999,118.98   | 1,024,350.00      |
| QATAR GOVERNMENT INTERNAT REGS  | 3.250% 06/02/2026             | 1,000,000.00 | 997,939.43   | 971,300.00        |
| RR 19 LTD 19A A1 144A           | VAR RT 10/15/2035 DD 11/04/21 | 1,000,000.00 | 1,000,000.00 | 1,003,000.00      |
| SAUDI GOVERNMENT INTERNAT REGS  | 4.375% 04/16/2029             | 1,000,000.00 | 1,012,171.57 | 995,392.00        |
| SOUTHWICK PARK CLO 4A A1R 144A  | VAR RT 07/20/2032 DD 11/23/21 | 1,000,000.00 | 994,542.46   | 997,600.00        |
| TORONTO-DOMINION BANK/THE       | 5.156% 01/10/2028 DD 01/10/23 | 1,000,000.00 | 1,000,000.00 | 1,014,500.00      |
| TRUIST FINANCIAL CORP           | VAR RT 01/26/2034 DD 01/26/23 | 1,000,000.00 | 1,005,180.45 | 972,090.00        |
| U S TREASURY BD PRIN STRIP      | 0.000% 02/15/2049 DD 02/15/19 | 1,000,000.00 | 279,525.41   | 355,260.00        |
| U S TREASURY NOTE               | 3.875% 08/15/2033 DD 08/15/23 | 1,000,000.00 | 952,942.93   | 1,000,780.00      |
| VALERO ENERGY CORP              | 4.900% 03/15/2045 DD 03/13/15 | 1,000,000.00 | 1,195,517.76 | 921,390.00        |
| VERDE CLO LTD 1A AR 144A        | VAR RT 04/15/2032 DD 04/15/21 | 1,000,000.00 | 1,000,000.00 | 998,800.00        |
| VISTRA OPERATIONS CO LLC 144A   | 3.700% 01/30/2027 DD 11/15/19 | 1,000,000.00 | 938,066.37   | 947,530.00        |
| WELLMAN PARK CLO LTD 1A A 144A  | VAR RT 07/15/2034 DD 06/16/21 | 1,000,000.00 | 1,000,000.00 | 1,000,700.00      |
| UNITED AIRLINES 2018-1 CLASS A  | 3.700% 09/01/2031 DD 02/14/18 | 979,817.41   | 1,001,442.90 | 857,075.68        |
| ENCAP ENERGY TRANS COINV I-B    | LP                            | 968,216.38   | 636,694.68   | 1,012,874.18      |
| BRAZILIAN GOVERNMENT INTERNATI  | 5.625% 02/21/2047 DD 07/28/16 | 950,000.00   | 986,764.67   | 833,378.00        |
| MEXICO GOVERNMENT INTERNATIONAL | 6.350% 02/09/2035 DD 01/09/23 | 950,000.00   | 990,680.46   | 995,210.50        |
| REPUBLIC OF ANGOLA VIA AV REGS  | 6.927% 02/19/2027             | 950,000.00   | 890,637.24   | 878,750.00        |
| CHILE GOVERNMENT INTERNATIONAL  | 4.950% 01/05/2036 DD 07/05/23 | 901,686.00   | 866,701.84   | 891,028.07        |
| ABU DHABI GOVERNMENT INTE REGS  | 4.125% 10/11/2047             | 900,000.00   | 805,477.96   | 785,970.00        |

| Security description 1         | Security description 2        | Shares/Par | Base cost    | Attachment A      |
|--------------------------------|-------------------------------|------------|--------------|-------------------|
|                                |                               |            |              | Base market value |
| CARLYLE GLOBAL MA 1A A1R2 144A | VAR RT 04/20/2034 DD 05/13/21 | 900,000.00 | 900,000.00   | 897,840.00        |
| NIGERIA GOVERNMENT INTERN REGS | 6.500% 11/28/2027             | 900,000.00 | 763,721.13   | 820,882.80        |
| QNB FINANCE LTD REGS           | 2.750% 02/12/2027             | 900,000.00 | 922,926.95   | 839,365.20        |
| REPUBLIC OF POLAND GOVERNMENT  | 5.500% 11/16/2027 DD 11/16/22 | 900,000.00 | 904,751.73   | 932,634.00        |
| SERBIA INTERNATIONAL BOND REGS | 2.125% 12/01/2030             | 900,000.00 | 711,252.72   | 720,000.00        |
| CSF III LP                     |                               | 898,036.00 | 912,252.00   | 969,647.00        |
| APPLE INC                      | 3.950% 08/08/2052 DD 08/08/22 | 850,000.00 | 767,237.77   | 746,478.50        |
| CARGILL INC 144A               | 1.700% 02/02/2031 DD 02/02/21 | 850,000.00 | 700,655.36   | 698,377.00        |
| GEORGIA POWER CO               | 3.700% 01/30/2050 DD 01/10/20 | 850,000.00 | 687,213.74   | 673,004.50        |
| VAR ENERGI ASA 144A            | 7.500% 01/15/2028 DD 11/15/22 | 850,000.00 | 887,000.91   | 900,787.50        |
| ENCAP ENERGY FUND VIII COINVES |                               | 849,417.77 | 1,667,938.15 | 818,323.55        |
| VEEF II CO-INVEST 3-A LP       |                               | 843,418.00 | 623,418.00   | 806,574.00        |
| GTCR STRATEGIC GR FD I A &B LP |                               | 831,173.00 | 731,273.00   | 818,089.00        |
| FREEPORT INDONESIA PT REGS     | 6.200% 04/14/2052 DD 04/14/22 | 830,000.00 | 744,223.49   | 822,737.50        |
| IRONWOOD POWER SERVICES LLC    |                               | 822,087.54 | 358,671.98   | 880,332.50        |
| BPEA PRIVATE EQ FD VIII LP     |                               | 812,650.18 | 419,043.09   | 761,478.00        |
| 37 CAPITAL CLO 1 LTD 1A A 144A | VAR RT 10/15/2034 DD 11/18/21 | 800,000.00 | 800,000.00   | 796,080.00        |
| EGYPT GOVERNMENT INTERNAT 144A | 7.903% 02/21/2048 DD 02/21/18 | 800,000.00 | 665,014.53   | 480,672.00        |
| EGYPT GOVERNMENT INTERNAT 144A | 7.625% 05/29/2032 DD 05/29/20 | 800,000.00 | 810,884.54   | 554,672.00        |
| EXPORT-IMPORT BANK OF IND REGS | 3.375% 08/05/2026 DD 08/05/16 | 800,000.00 | 770,289.14   | 767,952.00        |
| FOUNDRY JV HOLDCO LLC 144A     | 5.875% 01/25/2034 DD 05/19/23 | 800,000.00 | 790,535.95   | 823,304.00        |
| REPUBLIC OF SOUTH AFRICA GOVER | 5.375% 07/24/2044 DD 07/24/14 | 800,000.00 | 666,918.68   | 637,120.00        |
| SRI LANKA GOVERNMENT INTE REGS | 5.750% 04/18/2023 DD 04/18/18 | 800,000.00 | 671,000.00   | 406,000.00        |
| SRI LANKA GOVERNMENT INTE REGS | 6.750% 04/18/2028 DD 04/18/18 | 800,000.00 | 379,560.61   | 399,448.00        |
| UNITEDHEALTH GROUP INC         | 5.875% 02/15/2053 DD 10/28/22 | 800,000.00 | 913,271.68   | 909,432.00        |
| DELL INTERNATIONAL LLC / EMC C | 8.350% 07/15/2046 DD 01/15/21 | 791,000.00 | 1,291,755.67 | 1,042,901.86      |
| VEEF II CO-INVEST 2-A LP       |                               | 785,464.00 | 624,319.00   | 825,197.00        |
| KAYNE SENIOR CREDIT II         | OFFSHORE FUND LP              | 763,002.00 | 875,642.00   | 686,906.00        |
| PUBLIC PENSION CAPITAL LLC     |                               | 751,592.32 | 700,766.24   | 762,022.00        |
| AMERICAN WATER CAPITAL CORP    | 4.450% 06/01/2032 DD 05/05/22 | 750,000.00 | 740,637.89   | 743,895.00        |
| APPALACHIAN POWER CO           | 3.700% 05/01/2050 DD 05/14/20 | 750,000.00 | 600,146.10   | 563,317.50        |
| BURLINGTON NORTHERN SANTA FE L | 4.150% 04/01/2045 DD 03/09/15 | 750,000.00 | 684,915.95   | 668,370.00        |

| Security description 1         | Security description 2        | Shares/Par | Attachment A |                   |
|--------------------------------|-------------------------------|------------|--------------|-------------------|
|                                |                               |            | Base cost    | Base market value |
| CEDAR FUNDING XII 12A A1R 144A | VAR RT 10/25/2034 DD 11/18/21 | 750,000.00 | 750,000.00   | 748,125.00        |
| CHARTER COMMUNICATIONS OPERATI | 4.400% 04/01/2033 DD 03/15/22 | 750,000.00 | 688,504.48   | 693,037.50        |
| DOLLAR GENERAL CORP            | 5.450% 07/05/2033 DD 06/07/23 | 750,000.00 | 748,855.16   | 765,082.50        |
| DUKE ENERGY CORP               | 5.000% 08/15/2052 DD 08/11/22 | 750,000.00 | 731,599.75   | 703,065.00        |
| ENERGY TRANSFER LP             | 5.750% 02/15/2033 DD 12/14/22 | 750,000.00 | 774,145.88   | 773,737.50        |
| ENTERPRISE PRODUCTS OPERATING  | 5.350% 01/31/2033 DD 01/10/23 | 750,000.00 | 773,542.81   | 786,435.00        |
| INDONESIA GOVERNMENT INTERNATI | 3.350% 03/12/2071 DD 01/12/21 | 750,000.00 | 500,859.85   | 550,222.50        |
| JERSEY CENTRAL POWER & LI 144A | 2.750% 03/01/2032 DD 06/10/21 | 750,000.00 | 644,205.72   | 634,162.50        |
| LOCKHEED MARTIN CORP           | 4.070% 12/15/2042 DD 12/14/12 | 750,000.00 | 705,391.05   | 677,985.00        |
| MIDAMERICAN ENERGY CO          | 2.700% 08/01/2052 DD 07/22/21 | 750,000.00 | 525,233.40   | 486,675.00        |
| REESE PARK CLO LTD 1A AR 144A  | VAR RT 10/15/2034 DD 11/23/21 | 750,000.00 | 750,000.00   | 749,550.00        |
| RTX CORP                       | 4.350% 04/15/2047 DD 10/15/20 | 750,000.00 | 708,674.63   | 655,530.00        |
| S&P GLOBAL INC                 | 2.900% 03/01/2032 DD 03/01/23 | 750,000.00 | 671,601.71   | 670,417.50        |
| WARNERMEDIA HOLDINGS INC       | 4.279% 03/15/2032 DD 03/15/23 | 750,000.00 | 678,107.84   | 687,315.00        |
| XCEL ENERGY INC                | 3.500% 12/01/2049 DD 11/07/19 | 750,000.00 | 589,295.65   | 554,842.50        |
| VISTA EQ PTNS FD VIII LP       |                               | 742,145.00 | 402,592.00   | 757,342.00        |
| PREFERRED TERM SECURITIES 144A | VAR RT 07/03/2033 DD 06/26/03 | 731,885.16 | 610,072.51   | 707,879.32        |
| UNITED AIRLINES 2019-1 CLASS A | 4.550% 02/25/2033 DD 02/11/19 | 731,609.85 | 769,500.66   | 649,091.57        |
| NEWSTONE CAPITAL PARTNERS II   | LP                            | 729,255.00 | 1,316,436.50 | 494,162.00        |
| PREFERRED TERM SECURITIES REGS | VAR RT 06/23/2035 DD 03/17/05 | 722,438.46 | 626,658.96   | 645,354.27        |
| MDGH GMTN RSC LTD REGS         | 3.400% 06/07/2051             | 720,000.00 | 544,346.11   | 534,585.60        |
| AMERICAN AIRLINES 2016-2 CLASS | 3.200% 12/15/2029 DD 05/16/16 | 701,480.00 | 702,713.42   | 638,809.78        |
| BAHRAIN GOVERNMENT INTERN REGS | 4.250% 01/25/2028             | 700,000.00 | 654,056.94   | 659,610.00        |
| DOMINICAN REPUBLIC INTERN REGS | 5.950% 01/25/2027             | 700,000.00 | 675,862.62   | 701,505.00        |
| EGYPT GOVERNMENT INTERNAT REGS | 7.625% 05/29/2032             | 700,000.00 | 470,713.18   | 485,335.20        |
| HUNGARY GOVERNMENT INTERN REGS | 6.125% 05/22/2028             | 700,000.00 | 699,316.93   | 727,081.60        |
| MERCK & CO INC                 | 6.550% 09/15/2037 DD 09/17/07 | 700,000.00 | 837,750.00   | 818,076.00        |
| PAKISTAN GOVERNMENT INTER REGS | 6.000% 04/08/2026             | 700,000.00 | 417,040.50   | 491,148.00        |
| PETROLEOS MEXICANOS            | 6.750% 09/21/2047 DD 09/21/16 | 700,000.00 | 475,429.12   | 458,682.00        |
| PETRORIO LUXEMBOURG TRADI 144A | 6.125% 06/09/2026 DD 06/09/21 | 700,000.00 | 672,906.90   | 687,638.00        |
| PHILIPPINE GOVERNMENT INTERNAT | 2.650% 12/10/2045 DD 12/10/20 | 700,000.00 | 488,219.40   | 495,859.00        |
| REPUBLIC OF AZERBAIJAN IN REGS | 4.750% 03/18/2024             | 700,000.00 | 697,501.57   | 696,150.00        |

| Security description 1         | Security description 2        | Shares/Par | Attachment A |                   |
|--------------------------------|-------------------------------|------------|--------------|-------------------|
|                                |                               |            | Base cost    | Base market value |
| ROMANIAN GOVERNMENT INTER 144A | 7.625% 01/17/2053 DD 01/17/23 | 700,000.00 | 696,274.29   | 782,964.00        |
| SRI LANKA GOVERNMENT INTE REGS | 7.550% 03/28/2030 DD 06/28/19 | 700,000.00 | 322,000.00   | 349,034.00        |
| WELLTOWER OP LLC               | 2.800% 06/01/2031 DD 03/25/21 | 700,000.00 | 592,887.99   | 611,569.00        |
| WILLIAMS COS INC/THE           | 4.650% 08/15/2032 DD 08/08/22 | 700,000.00 | 680,724.70   | 682,787.00        |
| PERUSAHAAN PERSEROAN PERS REGS | 4.875% 07/17/2049 DD 07/17/19 | 680,000.00 | 551,523.87   | 600,100.00        |
| ANIMAL SUPPLY 8/20 TL          | 0.000% 11/14/2025 DD 08/14/20 | 678,478.82 | 586,436.63   | 664,570.00        |
| BERRY GLOBAL INC 144A          | 5.500% 04/15/2028 DD 03/30/23 | 665,000.00 | 659,801.06   | 673,545.25        |
| KAYNE ANDERSON CREDIT OPP FD   | QP LP                         | 657,308.00 | 728,565.00   | 682,242.00        |
| BEAR STEARNS ARM TRUST 20 9 A1 | VAR RT 10/25/2035 DD 09/01/05 | 650,766.73 | 629,318.77   | 608,525.46        |
| AIR CANADA 2020-2 CLASS B 144A | 9.000% 04/01/2027 DD 09/23/20 | 650,698.59 | 700,478.38   | 659,561.10        |
| AMAZON.COM INC                 | 3.950% 04/13/2052 DD 04/13/22 | 650,000.00 | 572,093.55   | 571,337.00        |
| AMGEN INC                      | 4.200% 03/01/2033 DD 08/18/22 | 650,000.00 | 622,279.22   | 619,450.00        |
| APIDOS CLO XXXIII 33A AR 144A  | VAR RT 10/24/2034 DD 09/30/21 | 650,000.00 | 650,000.00   | 650,065.00        |
| BROOKFIELD FINANCE INC         | 4.350% 04/15/2030 DD 04/09/20 | 650,000.00 | 603,506.59   | 627,237.00        |
| CONSTELLATION ENERGY GENERATIO | 5.600% 06/15/2042 DD 12/15/12 | 650,000.00 | 631,379.34   | 650,598.00        |
| HUNGARY GOVERNMENT INTERN REGS | 2.125% 09/22/2031             | 650,000.00 | 505,665.25   | 523,433.30        |
| PRUDENTIAL FINANCIAL INC       | VAR RT 03/01/2053 DD 02/27/23 | 650,000.00 | 653,087.64   | 677,241.50        |
| UNION PACIFIC CORP             | 4.500% 01/20/2033 DD 09/09/22 | 650,000.00 | 650,558.26   | 654,836.00        |
| WASTE CONNECTIONS INC          | 4.200% 01/15/2033 DD 08/18/22 | 650,000.00 | 628,518.71   | 632,346.00        |
| GSAA HOME EQUITY TRUST 2 12 A1 | VAR RT 08/25/2036 DD 07/28/06 | 649,940.69 | 649,940.68   | 170,355.95        |
| IVORY COAST GOVERNMENT IN REGS | STEP 12/31/2032               | 644,333.99 | 591,386.76   | 607,619.84        |
| SLM STUDENT LOAN TR 4 A5D 144A | VAR RT 03/15/2033 DD 04/16/03 | 634,839.26 | 625,198.03   | 614,543.45        |
| ESCROW CB ADELPHIA COM         | 0.000% 10/01/2010 DD 09/20/00 | 625,000.00 | 130,265.15   | -                 |
| VEEF II CO-INVEST 1-A LP       |                               | 613,161.00 | 624,329.00   | 632,223.00        |
| INDONESIA ASAHAN ALUMINIU REGS | 5.800% 05/15/2050 DD 05/15/20 | 610,000.00 | 544,577.23   | 591,700.00        |
| ICG NEWTON SCSP                |                               | 602,515.00 | 790,809.02   | 830,407.66        |
| GSO CAP OPP FD II LP HOLDINGS  |                               | 601,992.00 | 1,705,883.00 | 640,673.00        |
| AMERICAN HOMES 4 RENT LP       | 3.625% 04/15/2032 DD 04/07/22 | 600,000.00 | 525,072.86   | 538,536.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2030 DD 09/04/2020 | 600,000.00 | 291,121.41   | 239,856.00        |
| BOEING CO/THE                  | 5.805% 05/01/2050 DD 05/04/20 | 600,000.00 | 616,043.85   | 623,826.00        |
| CONTINENTAL RESOURCES INC 144A | 5.750% 01/15/2031 DD 11/25/20 | 600,000.00 | 573,770.70   | 596,508.00        |
| GACI FIRST INVESTMENT CO REGS  | 5.000% 10/13/2027             | 600,000.00 | 600,624.25   | 605,139.60        |

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|-----------------------------------|-------------------------------|------------|--------------|-------------------|
|                                   |                               |            |              | Base market value |
| GHANA GOVERNMENT INTERNAT REGS    | 8.950% 03/26/2051             | 600,000.00 | 261,089.56   | 257,328.00        |
| HUNGARY GOVERNMENT INTERN REGS    | 5.250% 06/16/2029             | 600,000.00 | 585,862.66   | 602,726.40        |
| HYUNDAI CAPITAL AMERICA 144A      | 6.375% 04/08/2030 DD 04/07/20 | 600,000.00 | 624,274.43   | 639,366.00        |
| INDONESIA GOVERNMENT INTE REGS    | 6.750% 01/15/2044             | 600,000.00 | 700,624.92   | 738,263.14        |
| ORACLE CORP                       | 5.550% 02/06/2053 DD 02/06/23 | 600,000.00 | 596,995.15   | 602,598.00        |
| QATARENERGY REGS                  | 3.125% 07/12/2041             | 600,000.00 | 441,728.14   | 460,515.60        |
| RECETTE CLO LTD 1A ARR 144A       | VAR RT 04/20/2034 DD 03/18/21 | 600,000.00 | 591,653.34   | 597,300.00        |
| REPUBLIC OF KENYA GOVERNMENT REGS | 7.250% 02/28/2028             | 600,000.00 | 532,816.50   | 547,500.00        |
| REPUBLIC OF POLAND GOVERNMENT     | 5.500% 04/04/2053 DD 04/04/23 | 600,000.00 | 598,702.91   | 624,204.00        |
| REPUBLIC OF SOUTH AFRICA GOVER    | 6.300% 06/22/2048 DD 05/22/18 | 600,000.00 | 475,078.28   | 512,538.00        |
| SAUDI ARABIAN OIL CO 144A         | 3.500% 11/24/2070 DD 11/24/20 | 600,000.00 | 593,172.71   | 411,480.00        |
| TUNISIAN REPUBLIC REGS            | 5.750% 01/30/2025             | 600,000.00 | 450,091.47   | 490,572.00        |
| U S TREASURY BOND                 | 4.000% 11/15/2042 DD 11/15/22 | 600,000.00 | 589,645.09   | 585,234.00        |
| URUGUAY GOVERNMENT INTERNATIONAL  | 4.975% 04/20/2055 DD 04/20/18 | 600,000.00 | 694,006.52   | 585,504.00        |
| VICI PROPERTIES LP                | 5.625% 05/15/2052 DD 04/29/22 | 600,000.00 | 596,361.27   | 576,312.00        |
| WALMART INC                       | 2.650% 09/22/2051 DD 09/22/21 | 600,000.00 | 439,292.29   | 420,150.00        |
| THERM-O-DISC 5/22 COV-LITE TLB    | 0.000% 05/31/2029 DD 05/02/22 | 589,055.74 | 541,931.28   | 394,667.35        |
| ICG VANADIUM SCSP                 |                               | 584,731.00 | 582,320.18   | 664,634.64        |
| AMERICAN AIRLINES 2016-1 CLASS    | 3.575% 07/15/2029 DD 01/19/16 | 566,858.04 | 574,692.72   | 528,566.78        |
| BROOKFIELD INFRA FUND V-B LP      |                               | 564,882.84 | 554,656.82   | 585,330.00        |
| SILVER LAKE PTRS III              |                               | 556,994.00 | 2,551,009.95 | 952,847.00        |
| GSO CAPITAL SOLUTIONS FUND II     | LP                            | 553,347.00 | 1,119,972.00 | 543,860.00        |
| ANGOLAN GOVERNMENT INTERN REGS    | 8.000% 11/26/2029             | 550,000.00 | 471,760.60   | 487,795.00        |
| BACARDI LTD 144A                  | 5.300% 05/15/2048 DD 04/30/18 | 550,000.00 | 509,859.21   | 527,499.50        |
| BRISTOL-MYERS SQUIBB CO           | 3.700% 03/15/2052 DD 03/02/22 | 550,000.00 | 468,815.01   | 434,027.00        |
| CREDIT SUISSE AG/NEW YORK NY      | 1.250% 08/07/2026 DD 08/09/21 | 550,000.00 | 482,210.10   | 498,822.50        |
| HCA INC                           | 5.625% 09/01/2028 DD 08/23/18 | 550,000.00 | 543,653.68   | 563,326.50        |
| KINDER MORGAN INC                 | 5.050% 02/15/2046 DD 02/26/15 | 550,000.00 | 499,151.43   | 492,305.00        |
| MDGH GMTN RSC LTD REGS            | 5.084% 05/22/2053             | 550,000.00 | 550,000.00   | 541,230.80        |
| MPLX LP                           | 4.950% 09/01/2032 DD 08/11/22 | 550,000.00 | 541,045.12   | 539,137.50        |
| SOUTHERN CALIFORNIA GAS CO        | 5.750% 06/01/2053 DD 05/23/23 | 550,000.00 | 557,276.88   | 580,475.50        |
| LEBANON GOVERNMENT INTERNATIONAL  | 8.250% 05/17/2034             | 530,000.00 | 32,065.00    | 31,561.50         |

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|--------------------------------|-------------------------------|------------|------------|-------------------|
|                                |                               |            |            | Base market value |
| ABBVIE INC                     | 4.250% 11/21/2049 DD 05/21/20 | 500,000.00 | 458,562.33 | 447,080.00        |
| ANGLOGOLD ASHANTI HOLDINGS PLC | 3.750% 10/01/2030 DD 10/01/20 | 500,000.00 | 521,769.85 | 435,365.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2035 DD 09/04/2020 | 500,000.00 | 202,649.83 | 170,660.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2035               | 500,000.00 | 138,805.15 | 170,657.59        |
| ASHTED CAPITAL INC 144A        | 4.000% 05/01/2028 DD 11/04/19 | 500,000.00 | 471,069.32 | 470,880.00        |
| BAHRAIN GOVERNMENT INTERN 144A | 7.500% 09/20/2047 DD 09/20/17 | 500,000.00 | 530,756.17 | 470,145.00        |
| BANCO DO BRASIL SA/CAYMAN REGS | 3.250% 09/30/2026 DD 09/30/21 | 500,000.00 | 472,783.00 | 474,900.00        |
| BANK OF AMERICA CORP           | VAR RT 04/25/2034 DD 04/25/23 | 500,000.00 | 500,000.00 | 502,640.00        |
| BRAZILIAN GOVERNMENT INTERNATI | 4.750% 01/14/2050 DD 11/14/19 | 500,000.00 | 405,173.77 | 384,435.00        |
| CEDAR FUNDING X CL 10A AR 144A | VAR RT 10/20/2032 DD 10/20/21 | 500,000.00 | 500,000.00 | 497,250.00        |
| COMISION FEDERAL DE ELECT REGS | 6.264% 02/15/2052             | 500,000.00 | 425,980.67 | 436,930.45        |
| CORP NACIONAL DEL COBRE D 144A | 3.700% 01/30/2050 DD 09/30/19 | 500,000.00 | 529,794.01 | 360,675.00        |
| CORP NACIONAL DEL COBRE D REGS | 4.875% 11/04/2044 DD 11/04/14 | 500,000.00 | 476,396.57 | 433,620.00        |
| CORP NACIONAL DEL COBRE D REGS | 3.625% 08/01/2027 DD 08/01/17 | 500,000.00 | 480,947.96 | 473,395.00        |
| CROATIA GOVERNMENT INTERN 144A | 6.000% 01/26/2024 DD 11/26/13 | 500,000.00 | 501,536.24 | 500,000.00        |
| CSL FINANCE PLC 144A           | 4.750% 04/27/2052 DD 04/27/22 | 500,000.00 | 490,645.02 | 477,910.00        |
| DOMINICAN REPUBLIC INTERN 144A | 6.875% 01/29/2026 DD 01/29/16 | 500,000.00 | 538,946.14 | 508,475.00        |
| DOMINICAN REPUBLIC INTERN 144A | 6.000% 07/19/2028 DD 07/19/18 | 500,000.00 | 533,382.78 | 499,600.00        |
| DOMINICAN REPUBLIC INTERN 144A | 4.500% 01/30/2030 DD 01/30/20 | 500,000.00 | 504,090.40 | 460,025.00        |
| DOMINICAN REPUBLIC INTERN 144A | 5.875% 01/30/2060 DD 01/30/20 | 500,000.00 | 479,151.19 | 431,225.00        |
| DOMINICAN REPUBLIC INTERN REGS | 6.875% 01/29/2026 DD 01/29/16 | 500,000.00 | 504,536.71 | 508,475.00        |
| DP WORLD LTD/UNITED ARAB 144A  | 6.850% 07/02/2037 DD 07/02/07 | 500,000.00 | 611,481.83 | 551,015.00        |
| EGYPT GOVERNMENT INTERNAT REGS | 7.300% 09/30/2033             | 500,000.00 | 368,470.69 | 329,276.00        |
| EGYPT GOVERNMENT INTERNAT REGS | 8.875% 05/29/2050             | 500,000.00 | 336,755.04 | 317,588.00        |
| EMPRESA DE TRANSPORTE DE 144A  | 4.700% 05/07/2050 DD 05/07/20 | 500,000.00 | 603,062.04 | 412,365.00        |
| EMPRESA NACIONAL DEL PETR 144A | 4.500% 09/14/2047 DD 09/14/17 | 500,000.00 | 535,658.41 | 376,120.00        |
| EQT CORP                       | VAR RT 02/01/2030 DD 01/21/20 | 500,000.00 | 608,591.40 | 536,620.00        |
| ESKOM HOLDINGS SOC LTD REGS    | 4.314% 07/23/2027             | 500,000.00 | 449,336.69 | 466,250.00        |
| EVERGY KANSAS CENTRAL INC      | 5.900% 11/15/2033 DD 11/15/23 | 500,000.00 | 499,445.40 | 535,840.00        |
| EXXON MOBIL CORP               | 3.452% 04/15/2051 DD 04/15/20 | 500,000.00 | 411,751.35 | 394,085.00        |
| FREEPORT INDONESIA PT REGS     | 5.315% 04/14/2032 DD 04/14/22 | 500,000.00 | 473,626.07 | 490,290.00        |
| GHANA GOVERNMENT INTERNAT 144A | 7.625% 05/16/2029 DD 05/16/18 | 500,000.00 | 498,588.23 | 216,105.00        |

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|                                  |                               |            |            | Base market value |
| HEALTHPEAK OP LLC                | 5.250% 12/15/2032 DD 01/17/23 | 500,000.00 | 492,213.72 | 506,375.00        |
| HOME DEPOT INC/THE               | 4.500% 09/15/2032 DD 09/19/22 | 500,000.00 | 501,012.92 | 510,975.00        |
| INDONESIA ASAHAN ALUMINIU 144A   | 5.450% 05/15/2030 DD 05/15/20 | 500,000.00 | 551,806.93 | 504,375.00        |
| INDONESIA ASAHAN ALUMINIU 144A   | 5.800% 05/15/2050 DD 05/15/20 | 500,000.00 | 583,655.62 | 485,000.00        |
| INTERNATIONAL BUSINESS MACHINE   | 4.750% 02/06/2033 DD 02/06/23 | 500,000.00 | 496,794.18 | 507,160.00        |
| IVORY COAST GOVERNMENT IN 144A   | 6.125% 06/15/2033             | 500,000.00 | 542,106.66 | 458,920.00        |
| J M SMUCKER CO/THE               | 6.500% 11/15/2043 DD 10/25/23 | 500,000.00 | 495,406.74 | 558,195.00        |
| JORDAN GOVERNMENT INTERNA REGS   | 7.500% 01/13/2029             | 500,000.00 | 498,838.42 | 505,625.00        |
| KAZMUNAYGAS NATIONAL CO J 144A   | 4.750% 04/19/2027 DD 04/19/17 | 500,000.00 | 534,872.77 | 485,750.00        |
| KSA SUKUK LTD 144A               | 5.268% 10/25/2028 DD 10/25/22 | 500,000.00 | 500,000.00 | 518,985.00        |
| LOUISVILLE GAS AND ELECTRIC CO   | 5.450% 04/15/2033 DD 03/20/23 | 500,000.00 | 498,931.51 | 521,760.00        |
| LOWE'S COS INC                   | 5.000% 04/15/2033 DD 09/08/22 | 500,000.00 | 505,665.06 | 510,550.00        |
| LXP INDUSTRIAL TRUST             | 6.750% 11/15/2028 DD 11/13/23 | 500,000.00 | 497,181.35 | 525,950.00        |
| MEXICO GOVERNMENT INTERNATIONALA | 6.050% 01/11/2040 DD 01/11/08 | 500,000.00 | 509,525.48 | 504,155.00        |
| MEXICO GOVERNMENT INTERNATIONALA | 3.750% 04/19/2071             | 500,000.00 | 500,000.00 | 333,335.19        |
| MICROSOFT CORP                   | 2.400% 08/08/2026 DD 08/08/16 | 500,000.00 | 475,261.41 | 476,480.00        |
| MOROCCO GOVERNMENT INTERN 144A   | 4.000% 12/15/2050 DD 12/15/20 | 500,000.00 | 500,000.00 | 360,000.00        |
| MOROCCO GOVERNMENT INTERN REGS   | 6.500% 09/08/2033             | 500,000.00 | 513,493.72 | 527,031.00        |
| NATIONAL RURAL UTILITIES COOPE   | 5.800% 01/15/2033 DD 10/31/22 | 500,000.00 | 540,900.47 | 530,460.00        |
| NPC UKRENERGO 144A               | 6.875% 11/09/2028 DD 11/09/21 | 500,000.00 | 500,000.00 | 134,350.00        |
| OCP SA 144A                      | 3.750% 06/23/2031 DD 06/23/21 | 500,000.00 | 497,521.06 | 429,500.00        |
| OMAN GOVERNMENT INTERNATI REGS   | 5.625% 01/17/2028             | 500,000.00 | 495,484.54 | 509,120.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 2.252% 09/29/2032 DD 09/29/20 | 500,000.00 | 509,334.70 | 364,050.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 3.298% 01/19/2033 DD 01/19/22 | 500,000.00 | 500,000.00 | 394,320.00        |
| PARAGUAY GOVERNMENT INTER REGS   | 6.100% 08/11/2044             | 500,000.00 | 478,187.76 | 490,499.99        |
| PELABUHAN INDONESIA PERSE 144A   | 5.375% 05/05/2045 DD 05/05/15 | 500,000.00 | 576,060.94 | 484,375.00        |
| PERTAMINA PERSERO PT 144A        | 2.300% 02/09/2031 DD 02/09/21 | 500,000.00 | 500,000.00 | 422,920.00        |
| PERUSAHAAN PERSEROAN PERS 144A   | 4.375% 02/05/2050 DD 11/05/19 | 500,000.00 | 526,984.73 | 412,500.00        |
| PETROLEOS MEXICANOS              | 7.690% 01/23/2050 DD 07/23/20 | 500,000.00 | 496,349.60 | 355,530.00        |
| PETRONAS CAPITAL LTD 144A        | 3.500% 03/18/2025 DD 03/18/15 | 500,000.00 | 514,479.48 | 490,710.00        |
| PFIZER INVESTMENT ENTERPRISES    | 5.300% 05/19/2053 DD 05/19/23 | 500,000.00 | 513,014.67 | 512,460.00        |
| PHILIPPINE GOVERNMENT INTERNAT   | 9.500% 02/02/2030 DD 02/02/05 | 500,000.00 | 611,777.49 | 628,750.00        |

| Security description 1           | Security description 2        | Shares/Par | Attachment A |                   |
|----------------------------------|-------------------------------|------------|--------------|-------------------|
|                                  |                               |            | Base cost    | Base market value |
| PHILIPPINE GOVERNMENT INTERNAT   | 3.700% 02/02/2042 DD 02/02/17 | 500,000.00 | 570,827.31   | 425,460.00        |
| PHILIPPINE GOVERNMENT INTERNAT   | 2.950% 05/05/2045 DD 05/05/20 | 500,000.00 | 529,392.13   | 374,670.00        |
| REPUBLIC OF UZBEKISTAN IN 144A   | 5.375% 02/20/2029 DD 02/20/19 | 500,000.00 | 536,979.60   | 472,665.00        |
| ROYAL BANK OF CANADA             | 5.000% 02/01/2033 DD 01/12/23 | 500,000.00 | 499,374.27   | 509,455.00        |
| SAUDI ARABIAN OIL CO 144A        | 4.250% 04/16/2039 DD 04/16/19 | 500,000.00 | 500,752.33   | 446,775.00        |
| SENEGAL GOVERNMENT INTERN REGS   | 6.250% 05/23/2033             | 500,000.00 | 421,748.88   | 446,010.00        |
| SERBIA INTERNATIONAL BOND 144A   | 6.500% 09/26/2033 DD 01/26/23 | 500,000.00 | 489,241.94   | 512,500.00        |
| SPIRIT REALTY LP                 | 3.200% 02/15/2031 DD 08/06/20 | 500,000.00 | 417,248.94   | 442,080.00        |
| TARGA RESOURCES CORP             | 6.125% 03/15/2033 DD 01/09/23 | 500,000.00 | 499,348.62   | 527,565.00        |
| TYSON FOODS INC                  | 5.150% 08/15/2044 DD 08/08/14 | 500,000.00 | 396,987.28   | 460,055.00        |
| U S TREASURY BOND                | 3.000% 08/15/2052 DD 08/15/22 | 500,000.00 | 359,904.37   | 410,920.00        |
| UBS GROUP AG 144A                | VAR RT 08/12/2033 DD 08/12/22 | 500,000.00 | 478,175.88   | 533,555.00        |
| URUGUAY GOVERNMENT INTERNATIONAL | 5.100% 06/18/2050 DD 06/18/14 | 500,000.00 | 504,735.24   | 501,420.00        |
| OLKHAN CO-INVESTORS LLC          |                               | 496,082.00 | 415,101.00   | 360,833.63        |
| CROW HOLDINGS REALTY PARTNERS    | VI-A LP                       | 492,524.00 | 1,581,401.00 | 470,638.00        |
| KAZMUNAYGAS NATIONAL CO J REGS   | 3.500% 04/14/2033             | 490,000.00 | 374,693.26   | 406,461.86        |
| PNC FINANCIAL SERVICES GROUP I   | VAR RT 01/24/2034 DD 01/24/23 | 490,000.00 | 490,000.00   | 480,307.80        |
| APIDOS CLO XXII 22A A1R 144A     | VAR RT 04/20/2031 DD 03/12/20 | 487,724.77 | 484,470.11   | 487,627.23        |
| RANGER LEXIPOL HOLDINGS LLC      |                               | 479,505.00 | 379,966.00   | 479,644.00        |
| GEM REALTY FUND VII LP           |                               | 476,720.00 | 495,651.31   | 420,441.00        |
| NEXTERA ENERGY CAPITAL HOLDING   | 6.051% 03/01/2025 DD 03/01/23 | 475,000.00 | 475,682.59   | 479,289.25        |
| KITE REALTY GROUP TRUST          | 4.750% 09/15/2030 DD 08/25/20 | 474,000.00 | 430,824.00   | 446,503.26        |
| AMERICAN AIRLINES 2016-3 CLASS   | 3.000% 04/15/2030 DD 10/03/16 | 467,876.71 | 471,653.70   | 422,300.84        |
| EB TEMP INV FD                   | 1.147% 12/31/2049 DD 11/01/01 | 457,775.73 | 457,775.73   | 457,775.73        |
| BROADCOM INC 144A                | 4.926% 05/15/2037 DD 04/18/22 | 450,000.00 | 410,682.23   | 436,576.50        |
| PHILIP MORRIS INTERNATIONAL IN   | 4.250% 11/10/2044 DD 11/10/14 | 450,000.00 | 382,626.96   | 386,275.50        |
| T-MOBILE USA INC                 | 4.500% 04/15/2050 DD 04/15/21 | 450,000.00 | 396,265.92   | 399,226.50        |
| ALCENTRA EUR DIR LDG FD NO.1     | LP                            | 448,333.50 | 453,913.68   | 466,337.17        |
| COMISION FEDERAL DE ELECT REGS   | 6.264% 02/15/2052 DD 02/15/22 | 445,000.00 | 376,802.21   | 388,867.70        |
| BAE SYSTEMS PLC 144A             | 3.000% 09/15/2050 DD 09/15/20 | 425,000.00 | 307,820.17   | 301,342.00        |
| PHILIP MORRIS INTERNATIONAL IN   | 5.375% 02/15/2033 DD 02/15/23 | 425,000.00 | 422,639.42   | 436,398.50        |
| NORFOLK SOUTHERN CORP            | 4.450% 03/01/2033 DD 02/02/23 | 405,000.00 | 379,938.18   | 400,504.50        |

| Security description 1         | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|--------------------------------|-------------------------------|------------|------------|-------------------|
|                                |                               |            |            | Base market value |
| ANGOLAN GOVERNMENT INTERN 144A | 8.000% 11/26/2029 DD 11/26/19 | 400,000.00 | 403,736.94 | 354,760.00        |
| BAHRAIN GOVERNMENT INTERN 144A | 5.625% 09/30/2031 DD 09/30/19 | 400,000.00 | 400,464.65 | 375,600.00        |
| BAHRAIN GOVERNMENT INTERN REGS | 5.250% 01/25/2033             | 400,000.00 | 355,873.32 | 355,640.00        |
| BANCO NACIONAL DE PANAMA REGS  | 2.500% 08/11/2030 DD 08/11/20 | 400,000.00 | 341,732.76 | 295,720.00        |
| BANGKOK BANK PCL/HONG KON 144A | VAR RT 09/25/2034 DD 09/25/19 | 400,000.00 | 396,540.58 | 354,636.00        |
| BANK HAPOALIM BM 144A          | VAR RT 01/21/2032             | 400,000.00 | 352,181.82 | 345,904.00        |
| BANQUE OUEST AFRICAINE DE REGS | 5.000% 07/27/2027             | 400,000.00 | 374,270.56 | 372,100.00        |
| BP CAPITAL MARKETS AMERICA INC | 3.001% 03/17/2052 DD 09/17/21 | 400,000.00 | 292,238.52 | 281,756.00        |
| CARLYLE GLOBAL MA 1A A2R2 144A | VAR RT 04/20/2034 DD 05/13/21 | 400,000.00 | 400,000.00 | 396,640.00        |
| CHILE GOVERNMENT INTERNATIONAL | 2.750% 01/31/2027 DD 01/31/22 | 400,000.00 | 387,318.80 | 377,708.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 4.125% 05/15/2051 DD 06/04/20 | 400,000.00 | 266,494.60 | 265,424.00        |
| COSTA RICA GOVERNMENT INT REGS | 5.625% 04/30/2043 DD 04/30/13 | 400,000.00 | 348,434.33 | 367,000.00        |
| DOMINICAN REPUBLIC INTERN 144A | 6.850% 01/27/2045 DD 01/27/15 | 400,000.00 | 398,876.66 | 397,500.00        |
| DRYDEN 61 CLO LTD 61A A1R 144A | VAR RT 01/17/2032 DD 03/24/21 | 400,000.00 | 397,768.18 | 399,920.00        |
| EL SALVADOR GOVERNMENT IN REGS | 6.375% 01/18/2027 DD 09/18/14 | 400,000.00 | 292,175.23 | 352,388.00        |
| ELEVANCE HEALTH INC            | 5.125% 02/15/2053 DD 02/08/23 | 400,000.00 | 374,421.24 | 400,776.00        |
| ERAC USA FINANCE LLC 144A      | 5.400% 05/01/2053 DD 05/01/23 | 400,000.00 | 398,018.56 | 421,616.00        |
| EXPORT-IMPORT BANK OF IND REGS | 5.500% 01/18/2033 DD 01/18/23 | 400,000.00 | 399,780.55 | 413,512.00        |
| GUATEMALA GOVERNMENT BOND REGS | 4.650% 10/07/2041 DD 10/07/21 | 400,000.00 | 322,109.57 | 326,000.00        |
| HUNGARY GOVERNMENT INTERN 144A | 6.750% 09/25/2052 DD 01/11/23 | 400,000.00 | 398,429.83 | 447,000.00        |
| LEVIATHAN BOND LTD 144A        | 6.500% 06/30/2027             | 400,000.00 | 390,546.36 | 375,345.60        |
| MALAYSIA SUKUK GLOBAL BHD REGS | 4.080% 04/27/2046 DD 04/27/16 | 400,000.00 | 374,180.47 | 370,936.00        |
| NETWORK I2I LTD 144A           | VAR RT 12/31/2049 DD 10/15/19 | 400,000.00 | 400,000.00 | 394,172.00        |
| NIGERIA GOVERNMENT INTERN REGS | 6.125% 09/28/2028             | 400,000.00 | 315,973.97 | 354,000.00        |
| NIGERIA GOVERNMENT INTERN REGS | 7.875% 02/16/2032             | 400,000.00 | 325,744.62 | 359,000.00        |
| OMAN GOVERNMENT INTERNATI 144A | 6.500% 03/08/2047 DD 03/08/17 | 400,000.00 | 363,193.91 | 407,248.00        |
| OMAN GOVERNMENT INTERNATI 144A | 6.500% 03/08/2047             | 400,000.00 | 379,831.91 | 407,248.00        |
| PARAGUAY GOVERNMENT INTER 144A | 4.950% 04/28/2031 DD 04/28/20 | 400,000.00 | 451,561.14 | 390,000.00        |
| PETRONAS CAPITAL LTD 144A      | 4.800% 04/21/2060 DD 04/21/20 | 400,000.00 | 386,379.84 | 377,516.00        |
| PETRONAS CAPITAL LTD REGS      | 4.500% 03/18/2045 DD 03/18/15 | 400,000.00 | 372,275.77 | 367,156.00        |
| REPUBLIC OF AZERBAIJAN IN 144A | 3.500% 09/01/2032             | 400,000.00 | 413,618.37 | 346,728.00        |
| REPUBLIC OF UZBEKISTAN IN REGS | 5.375% 02/20/2029             | 400,000.00 | 369,790.47 | 378,131.20        |

| Security description 1           | Security description 2        | Shares/Par | Attachment A  |                   |
|----------------------------------|-------------------------------|------------|---------------|-------------------|
|                                  |                               |            | Base cost     | Base market value |
| ROMANIAN GOVERNMENT INTER REGS   | 4.000% 02/14/2051             | 400,000.00 | 294,829.85    | 289,175.20        |
| SASOL FINANCING USA LLC          | 5.875% 03/27/2024 DD 09/27/18 | 400,000.00 | 399,121.25    | 397,540.00        |
| SK HYNIX INC 144A                | 2.375% 01/19/2031 DD 01/19/21 | 400,000.00 | 397,048.59    | 324,364.00        |
| TURKIYE GOVERNMENT INTERNATION   | 9.375% 01/19/2033 DD 01/19/23 | 400,000.00 | 390,187.94    | 451,640.00        |
| U S TREASURY NOTE                | 3.375% 05/15/2033 DD 05/15/23 | 400,000.00 | 387,125.07    | 384,688.00        |
| IRONWOOD POWER SERVICES SUB      | DEBT                          | 392,289.81 | 392,289.81    | 392,289.81        |
| KEYBANK NA/CLEVELAND OH          | 5.000% 01/26/2033 DD 01/26/23 | 389,000.00 | 387,264.31    | 364,376.30        |
| RIVERGLADE CAPITAL II LP         |                               | 369,350.44 | 369,350.22    | 356,861.00        |
| AMPERSAND 2014 LP                |                               | 369,191.00 | 16,306,282.73 | 396,970.00        |
| EB TEMP INV FD                   | 1.147% 12/31/2049 DD 11/01/01 | 357,985.75 | 357,985.75    | 357,985.75        |
| CITIZENS FINANCIAL GROUP INC     | 2.638% 09/30/2032 DD 03/30/21 | 350,000.00 | 282,111.25    | 270,721.50        |
| INVESCO CLO LTD 2A B 144A        | VAR RT 07/15/2034 DD 06/17/21 | 350,000.00 | 350,000.00    | 347,585.00        |
| NGPL PIPECO LLC 144A             | 3.250% 07/15/2031 DD 05/14/21 | 350,000.00 | 302,988.35    | 304,258.50        |
| PERUVIAN GOVERNMENT INTERNATIO   | 2.783% 01/23/2031 DD 04/23/20 | 350,000.00 | 371,525.78    | 304,748.50        |
| SRI LANKA GOVERNMENT INTE 144A   | 6.825% 07/18/2026 DD 07/18/16 | 350,000.00 | 276,211.38    | 177,852.50        |
| T-MOBILE USA INC                 | 5.650% 01/15/2053 DD 09/15/22 | 350,000.00 | 349,832.59    | 365,771.00        |
| WELLMAN PARK CLO LTD 1A B 144A   | VAR RT 07/15/2034 DD 06/16/21 | 350,000.00 | 350,000.00    | 348,355.00        |
| GUARA NORTE SARL 144A            | 5.198% 06/15/2034 DD 02/11/21 | 342,716.00 | 289,100.85    | 312,183.43        |
| OCCIDENTAL PETROLEUM CORP        | 6.600% 03/15/2046 DD 09/15/19 | 335,000.00 | 354,394.00    | 362,717.90        |
| SUN COMMUNITIES OPERATING LP     | 5.700% 01/15/2033 DD 01/17/23 | 335,000.00 | 334,182.43    | 339,700.05        |
| KH AGGREGATOR LP                 |                               | 333,360.18 | 333,360.89    | 342,048.00        |
| HARBORVIEW MORTGAGE L A A 144A   | VAR RT 06/21/2037 DD 04/30/07 | 333,356.37 | 139,620.82    | 328,702.72        |
| BRITISH AIRWAYS 2021-1 CL 144A   | 2.900% 09/15/2036 DD 07/28/21 | 323,689.76 | 273,241.01    | 276,984.56        |
| COMISION FEDERAL DE ELECT REGS   | 3.348% 02/09/2031 DD 02/09/21 | 320,000.00 | 256,087.23    | 266,377.60        |
| AMERICAN AIRLINES 2017-1 CLASS   | 3.650% 08/15/2030 DD 01/13/17 | 303,322.50 | 313,591.40    | 280,800.80        |
| ABU DHABI GOVERNMENT INTE REGS   | 3.125% 05/03/2026             | 300,000.00 | 296,034.51    | 290,715.00        |
| BAHRAIN GOVERNMENT INTERN REGS   | 5.625% 09/30/2031             | 300,000.00 | 279,923.43    | 281,700.00        |
| BARCLAYS PLC                     | VAR RT 08/09/2026 DD 08/09/22 | 300,000.00 | 300,000.00    | 298,824.00        |
| BPCE SA 144A                     | VAR RT 10/19/2032 DD 10/19/21 | 300,000.00 | 245,818.05    | 245,046.00        |
| BROOKFIELD FINANCE INC           | 3.625% 02/15/2052 DD 02/04/22 | 300,000.00 | 202,275.73    | 214,020.00        |
| CK HUTCHISON INTERNATIONALA 144A | 4.750% 04/21/2028 DD 04/21/23 | 300,000.00 | 299,471.07    | 300,735.00        |
| CK HUTCHISON INTERNATIONALA 144A | 4.875% 04/21/2033 DD 04/21/23 | 300,000.00 | 298,671.40    | 300,996.00        |

| Security description 1          | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|---------------------------------|-------------------------------|------------|------------|-------------------|
|                                 |                               |            |            | Base market value |
| COLOMBIA GOVERNMENT INTERNATIO  | 7.500% 02/02/2034 DD 02/02/23 | 300,000.00 | 297,913.43 | 316,509.00        |
| CORP NACIONAL DEL COBRE D 144A  | 3.750% 01/15/2031 DD 05/06/20 | 300,000.00 | 325,302.77 | 271,602.00        |
| CREDIT SUISSE AG/NEW YORK NY    | 4.750% 08/09/2024 DD 08/23/22 | 300,000.00 | 299,985.88 | 298,128.00        |
| DOMINICAN REPUBLIC INTERN 144A  | 7.050% 02/03/2031 DD 02/03/23 | 300,000.00 | 300,000.00 | 315,000.00        |
| DOMINICAN REPUBLIC INTERN REGS  | 5.875% 01/30/2060 DD 01/30/20 | 300,000.00 | 234,919.78 | 258,735.00        |
| ECOPETROL SA                    | 6.875% 04/29/2030 DD 04/29/20 | 300,000.00 | 343,862.21 | 297,237.00        |
| ECOPETROL SA                    | 5.875% 11/02/2051             | 300,000.00 | 249,622.03 | 226,893.00        |
| EGYPT GOVERNMENT INTERNAT 144A  | 5.875% 02/16/2031 DD 02/16/21 | 300,000.00 | 300,000.00 | 196,125.00        |
| ESKOM HOLDINGS SOC LTD REGS     | 8.450% 08/10/2028             | 300,000.00 | 272,235.44 | 303,900.00        |
| GOLD FIELDS OROGEN HOLDIN 144A  | 6.125% 05/15/2029 DD 05/15/19 | 300,000.00 | 339,545.35 | 308,151.00        |
| GUATEMALA GOVERNMENT BOND 144A  | 5.375% 04/24/2032 DD 04/24/20 | 300,000.00 | 341,827.79 | 290,118.00        |
| HUNGARY GOVERNMENT INTERN 144A  | 6.250% 09/22/2032 DD 01/11/23 | 300,000.00 | 299,009.24 | 319,887.00        |
| HUNGARY GOVERNMENT INTERN REGS  | 6.250% 09/22/2032             | 300,000.00 | 308,250.85 | 319,885.80        |
| INRETAIL CONSUMER 144A          | 3.250% 03/22/2028 DD 03/22/21 | 300,000.00 | 263,182.63 | 269,208.00        |
| INRETAIL CONSUMER REGS          | 3.250% 03/22/2028 DD 03/22/21 | 300,000.00 | 263,180.58 | 269,208.00        |
| IVORY COAST GOVERNMENT IN REGS  | 6.125% 06/15/2033             | 300,000.00 | 249,469.09 | 275,352.00        |
| JORDAN GOVERNMENT INTERNA 144A  | 5.850% 07/07/2030 DD 07/07/20 | 300,000.00 | 301,731.04 | 278,655.00        |
| JORDAN GOVERNMENT INTERNA 144A  | 7.500% 01/13/2029 DD 04/13/23 | 300,000.00 | 296,800.32 | 303,375.00        |
| KAZAKHSTAN GOVERNMENT INT 144A  | 4.875% 10/14/2044 DD 10/14/14 | 300,000.00 | 390,717.02 | 289,734.00        |
| KAZAKHSTAN GOVERNMENT INT REGS  | 6.500% 07/21/2045             | 300,000.00 | 317,769.99 | 342,402.00        |
| KAZMUNAYGAS NATIONAL CO J 144A  | 6.375% 10/24/2048 DD 04/24/18 | 300,000.00 | 396,584.68 | 281,640.00        |
| KSA SUKUK LTD REGS              | 5.268% 10/25/2028             | 300,000.00 | 311,292.72 | 311,390.40        |
| KUWAIT PROJECTS CO SPC LT REGS  | 4.500% 02/23/2027             | 300,000.00 | 267,114.43 | 262,974.00        |
| KUWAIT PROJECTS CO SPC LT REGS  | 4.229% 10/29/2026             | 300,000.00 | 265,917.91 | 264,840.00        |
| MAGYAR EXPORT-IMPORT BANK 144A  | 6.125% 12/04/2027 DD 05/04/23 | 300,000.00 | 298,020.86 | 305,001.00        |
| MAGYAR EXPORT-IMPORT BANK REGS  | 6.125% 12/04/2027             | 300,000.00 | 298,743.69 | 305,001.00        |
| MEXICO GOVERNMENT INTERNATIONAL | 4.400% 02/12/2052 DD 01/12/22 | 300,000.00 | 239,190.19 | 237,237.00        |
| MITSUBISHI UFJ FINANCIAL GROUP  | VAR RT 09/12/2025 DD 09/13/22 | 300,000.00 | 300,000.00 | 298,899.00        |
| NATIONAL AUSTRALIA BANK L 144A  | 6.429% 01/12/2033 DD 01/12/23 | 300,000.00 | 312,834.51 | 318,228.00        |
| NIGERIA GOVERNMENT INTERN 144A  | 7.375% 09/28/2033 DD 09/28/21 | 300,000.00 | 300,000.00 | 255,390.00        |
| OMAN GOVERNMENT INTERNATI REGS  | 6.250% 01/25/2031             | 300,000.00 | 303,692.72 | 315,405.00        |
| OMAN GOVERNMENT INTERNATI REGS  | 4.750% 06/15/2026             | 300,000.00 | 290,732.22 | 296,250.00        |

| Security description 1                  | Security description 2         | Shares/Par | Base cost    | Attachment A      |
|-----------------------------------------|--------------------------------|------------|--------------|-------------------|
|                                         |                                |            |              | Base market value |
| PANAMA GOVERNMENT INTERNATIONAL         | 4.500% 05/15/2047 DD 05/15/17  | 300,000.00 | 242,828.88   | 212,607.00        |
| PANAMA GOVERNMENT INTERNATIONAL         | 4.500% 04/01/2056 DD 04/01/20  | 300,000.00 | 340,844.80   | 200,952.00        |
| PERUVIAN GOVERNMENT INTERNATIONAL       | 6.550% 03/14/2037 DD 03/14/07  | 300,000.00 | 339,179.90   | 333,750.00        |
| PERUVIAN GOVERNMENT INTERNATIONAL       | 3.230% 07/28/2121 DD 12/01/20  | 300,000.00 | 295,756.42   | 186,018.00        |
| PERUVIAN GOVERNMENT INTERNATIONAL       | 3.300% 03/11/2041 DD 03/10/21  | 300,000.00 | 234,555.91   | 232,746.00        |
| PETROLEOS MEXICANOS                     | 10.000% 02/07/2033 DD 08/07/23 | 300,000.00 | 293,445.25   | 301,197.00        |
| PHILIPPINE GOVERNMENT INTERNATIONAL     | 5.000% 07/17/2033 DD 01/17/23  | 300,000.00 | 299,977.73   | 308,010.00        |
| REPUBLIC OF CAMEROON INTERNATIONAL REGS | 9.500% 11/19/2025              | 300,000.00 | 294,715.73   | 291,829.80        |
| REPUBLIC OF KENYA GOVERNMENT 144A       | 8.250% 02/28/2048              | 300,000.00 | 337,684.23   | 248,220.00        |
| SASOL FINANCING USA LLC                 | 5.500% 03/18/2031 DD 03/18/21  | 300,000.00 | 300,000.00   | 252,531.00        |
| SASOL FINANCING USA LLC 144A            | 8.750% 05/03/2029 DD 05/03/23  | 300,000.00 | 300,000.00   | 305,889.00        |
| SAUDI ARABIAN OIL COMPANY REGS          | 4.250% 04/16/2039              | 300,000.00 | 272,172.34   | 268,065.60        |
| SAUDI GOVERNMENT INTERNATIONAL 144A     | 5.250% 01/16/2050 DD 01/16/19  | 300,000.00 | 398,119.17   | 293,601.00        |
| SAUDI GOVERNMENT INTERNATIONAL 144A     | 2.750% 02/03/2032 DD 02/03/20  | 300,000.00 | 312,511.47   | 263,526.00        |
| TRUST FIBRA UNO 144A                    | 6.390% 01/15/2050 DD 06/28/19  | 300,000.00 | 312,839.43   | 241,917.00        |
| TTX CO 144A                             | 5.650% 12/01/2052 DD 11/23/22  | 300,000.00 | 326,921.15   | 322,158.00        |
| U S TREASURY BOND                       | 3.375% 08/15/2042 DD 08/15/22  | 300,000.00 | 279,511.59   | 268,512.00        |
| URUGUAY GOVERNMENT INTERNATIONAL        | 5.750% 10/28/2034 DD 10/28/22  | 300,000.00 | 326,524.38   | 324,150.00        |
| CHL MORTGAGE PASS-THROUGH 15 A7         | 5.500% 08/25/2035 DD 06/01/05  | 299,006.73 | 299,006.99   | 165,560.02        |
| V GLOBAL 12/21 TL                       | 0.000% 12/22/2027 DD 12/15/21  | 295,578.95 | 295,578.97   | 297,411.54        |
| CROW HLDGS REALTY PARTNERS VII LP       |                                | 292,464.00 | 2,246,582.00 | 218,194.00        |
| U S TREASURY BOND                       | 2.375% 02/15/2042 DD 02/15/22  | 270,000.00 | 211,503.87   | 207,983.70        |
| AMPERSAND 2023 LP                       |                                | 259,669.00 | 259,669.00   | 245,462.00        |
| SL SPV-3 LP                             |                                | 252,452.00 | 349,860.00   | 242,428.00        |
| BANCO NACIONAL DE PANAMA 144A           | 2.500% 08/11/2030 DD 08/11/20  | 250,000.00 | 249,770.64   | 184,825.00        |
| COMMONWEALTH EDISON CO                  | 4.900% 02/01/2033 DD 01/10/23  | 250,000.00 | 249,230.86   | 253,202.50        |
| ECOPETROL SA                            | 4.625% 11/02/2031 DD 11/02/21  | 250,000.00 | 250,000.00   | 212,055.00        |
| GHANA GOVERNMENT INTERNATIONAL 144A     | 7.750% 04/07/2029 DD 04/07/21  | 250,000.00 | 250,000.00   | 108,325.00        |
| GHANA GOVERNMENT INTERNATIONAL 144A     | 8.625% 04/07/2034 DD 04/07/21  | 250,000.00 | 247,999.67   | 108,125.00        |
| HUNGARY GOVERNMENT INTERNATIONAL 144A   | 2.125% 09/22/2031 DD 09/21/21  | 250,000.00 | 247,251.55   | 201,320.00        |
| HUNGARY GOVERNMENT INTERNATIONAL 144A   | 3.125% 09/21/2051 DD 09/21/21  | 250,000.00 | 240,160.51   | 169,115.00        |
| HUNGARY GOVERNMENT INTERNATIONAL REGS   | 3.125% 09/21/2051              | 250,000.00 | 159,096.51   | 169,116.00        |

| Security description 1         | Security description 2        | Shares/Par | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|------------|---------------|-------------------|
|                                |                               |            |               | Base market value |
| HUNGARY GOVERNMENT INTERN REGS | 2.125% 09/22/2031             | 250,000.00 | 197,742.85    | 201,320.50        |
| PACIFIC GAS AND ELECTRIC CO    | 2.500% 02/01/2031 DD 06/19/20 | 250,000.00 | 205,792.28    | 206,640.00        |
| QATARENERGY 144A               | 2.250% 07/12/2031 DD 07/12/21 | 250,000.00 | 247,945.15    | 212,572.50        |
| SOUTHERN CALIFORNIA EDISON CO  | 3.450% 02/01/2052 DD 01/13/22 | 250,000.00 | 191,183.55    | 183,310.00        |
| UBS GROUP AG 144A              | VAR RT 07/15/2026 DD 08/12/22 | 250,000.00 | 250,246.38    | 252,822.50        |
| CAPSTONE LOGISTICS 10/20 DELAY | 0.000% 12/31/2024 DD 10/22/20 | 227,718.40 | 227,718.40    | 227,718.40        |
| PORCUPINE HOLDINGS LP          |                               | 224,037.16 | 224,226.61    | 219,517.00        |
| EXETER INDUSTR VALUE FD III LP |                               | 213,483.86 | 11,226,611.58 | 213,290.05        |
| ESCROW CB CENTURY COMM         | 0.000% 02/14/2007 DD 01/23/97 | 210,000.00 | -             | -                 |
| ENERGY SPECTRUM PARTNERS VI    |                               | 200,870.00 | 498,848.68    | 203,590.00        |
| ABU DHABI NATIONAL ENERGY 144A | 4.375% 01/24/2029 DD 04/24/23 | 200,000.00 | 198,911.67    | 198,664.00        |
| AEROPUERTO INTERNACIONAL 144A  | 4.000% 08/11/2041 DD 08/11/21 | 200,000.00 | 188,756.89    | 150,140.00        |
| AEROPUERTO INTERNACIONAL 144A  | 5.125% 08/11/2061 DD 08/11/21 | 200,000.00 | 200,000.00    | 151,640.00        |
| ANGOLAN GOVERNMENT INTERN REGS | 9.375% 05/08/2048             | 200,000.00 | 158,942.24    | 166,096.00        |
| ANGOLAN GOVERNMENT INTERN REGS | 9.500% 11/12/2025             | 200,000.00 | 192,926.58    | 196,000.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | 1.000% 07/09/2029 DD 09/04/20 | 200,000.00 | 103,870.94    | 79,400.00         |
| AXIATA SPV2 BHD REGS           | 2.163% 08/19/2030             | 200,000.00 | 171,705.89    | 169,814.00        |
| BAHRAIN GOVERNMENT INTERN REGS | 7.500% 09/20/2047             | 200,000.00 | 183,722.39    | 188,058.40        |
| BANK GOSPODARSTWA KRAJOWE 144A | 6.250% 10/31/2028 DD 10/31/23 | 200,000.00 | 199,630.19    | 211,000.00        |
| BARINGS CLO LTD 2021 3A A 144A | VAR RT 01/18/2035 DD 12/22/21 | 200,000.00 | 200,000.00    | 199,860.00        |
| CENTRAIS ELETRICAS BRASIL 144A | 4.625% 02/04/2030 DD 02/04/20 | 200,000.00 | 176,947.60    | 182,082.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 5.200% 05/15/2049 DD 01/28/19 | 200,000.00 | 202,088.73    | 156,144.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 3.125% 04/15/2031 DD 06/04/20 | 200,000.00 | 154,565.03    | 162,628.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 8.000% 11/14/2035 DD 11/14/23 | 200,000.00 | 195,525.81    | 218,696.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 8.750% 11/14/2053 DD 11/14/23 | 200,000.00 | 195,857.82    | 229,850.00        |
| CORP NACIONAL DEL COBRE D 144A | 5.950% 01/08/2034 DD 09/08/23 | 200,000.00 | 199,779.90    | 202,730.00        |
| CORP NACIONAL DEL COBRE D 144A | 6.300% 09/08/2053 DD 09/08/23 | 200,000.00 | 199,175.02    | 202,570.00        |
| COSTA RICA GOVERNMENT INT 144A | 7.300% 11/13/2054 DD 11/13/23 | 200,000.00 | 189,587.38    | 217,000.00        |
| COSTA RICA GOVERNMENT INT 144A | 7.000% 04/04/2044 DD 04/04/14 | 200,000.00 | 193,743.97    | 208,800.00        |
| CSN RESOURCES SA 144A          | 5.875% 04/08/2032 DD 02/08/22 | 200,000.00 | 199,965.87    | 173,994.00        |
| DOMINICAN REPUBLIC INTERN 144A | 5.300% 01/21/2041 DD 01/21/21 | 200,000.00 | 200,000.00    | 172,750.00        |
| EASTERN & SOUTHERN AFRICA REGS | 4.125% 06/30/2028             | 200,000.00 | 180,003.24    | 172,060.00        |

| Security description 1           | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|----------------------------------|-------------------------------|------------|------------|-------------------|
|                                  |                               |            |            | Base market value |
| EGYPT GOVERNMENT INTERNAT REGS   | 5.250% 10/06/2025             | 200,000.00 | 150,405.87 | 181,508.00        |
| EL SALVADOR GOVERNMENT IN 144A   | 6.375% 01/18/2027 DD 09/18/14 | 200,000.00 | 206,744.45 | 176,194.00        |
| EL SALVADOR GOVERNMENT IN 144A   | 9.500% 07/15/2052 DD 07/15/20 | 200,000.00 | 214,685.68 | 166,260.00        |
| ESKOM HOLDINGS SOC LTD REGS      | 7.125% 02/11/2025             | 200,000.00 | 199,434.59 | 199,925.20        |
| FINANCE DEPARTMENT GOVERN REGS   | 4.375% 03/10/2051             | 200,000.00 | 137,494.01 | 143,013.60        |
| GREENSAIF PIPELINES BIDCO 144A   | 6.129% 02/23/2038 DD 02/23/23 | 200,000.00 | 200,000.00 | 208,962.00        |
| GREENSAIF PIPELINES BIDCO 144A   | 6.510% 02/23/2042 DD 02/23/23 | 200,000.00 | 200,000.00 | 211,136.00        |
| GUATEMALA GOVERNMENT BOND 144A   | 3.700% 10/07/2033 DD 10/07/21 | 200,000.00 | 195,985.97 | 166,300.00        |
| GUATEMALA GOVERNMENT BOND 144A   | 6.600% 06/13/2036 DD 06/13/23 | 200,000.00 | 200,000.00 | 205,800.00        |
| GUATEMALA GOVERNMENT BOND 144A   | 7.050% 10/04/2032 DD 10/04/23 | 200,000.00 | 200,000.00 | 212,400.00        |
| GUATEMALA GOVERNMENT BOND REGS   | 6.125% 06/01/2050 DD 05/31/19 | 200,000.00 | 171,861.59 | 189,200.00        |
| HUNGARY GOVERNMENT INTERN 144A   | 6.125% 05/22/2028 DD 01/11/23 | 200,000.00 | 198,336.46 | 207,738.00        |
| JAMAICA GOVERNMENT INTERNATIONAL | 7.875% 07/28/2045 DD 07/28/15 | 200,000.00 | 232,061.19 | 243,000.00        |
| JORDAN GOVERNMENT INTERNA REGS   | 7.375% 10/10/2047             | 200,000.00 | 157,709.29 | 177,498.40        |
| LLOYDS BANKING GROUP PLC         | VAR RT 08/11/2026 DD 08/11/22 | 200,000.00 | 200,000.00 | 197,390.00        |
| MDGH GMTN RSC LTD 144A           | 5.875% 05/01/2034 DD 11/01/23 | 200,000.00 | 197,626.02 | 218,140.00        |
| MDGH GMTN RSC LTD REGS           | 2.875% 05/21/2030             | 200,000.00 | 209,922.97 | 180,782.00        |
| MINERVA LUXEMBOURG SA 144A       | 4.375% 03/18/2031 DD 03/18/21 | 200,000.00 | 198,476.52 | 164,872.00        |
| MONGOLIA GOVERNMENT INTER 144A   | 7.875% 06/05/2029 DD 12/05/23 | 200,000.00 | 198,055.51 | 204,248.00        |
| MONGOLIA GOVERNMENT INTER REGS   | 3.500% 07/07/2027 DD 07/07/21 | 200,000.00 | 173,245.97 | 178,068.00        |
| NIGERIA GOVERNMENT INTERN 144A   | 7.143% 02/23/2030             | 200,000.00 | 208,528.04 | 179,924.00        |
| NIGERIA GOVERNMENT INTERN REGS   | 7.143% 02/23/2030             | 200,000.00 | 170,184.09 | 179,924.00        |
| OMAN GOVERNMENT INTERNATI REGS   | 6.500% 03/08/2047             | 200,000.00 | 188,045.55 | 203,624.00        |
| OMAN GOVERNMENT INTERNATI REGS   | 7.000% 01/25/2051             | 200,000.00 | 200,249.52 | 215,750.00        |
| PAKISTAN GOVERNMENT INTER 144A   | 6.875% 12/05/2027 DD 12/05/17 | 200,000.00 | 157,556.86 | 136,000.00        |
| PAKISTAN GOVERNMENT INTER REGS   | 6.875% 12/05/2027             | 200,000.00 | 112,122.02 | 136,000.00        |
| PANAMA BONOS DEL TESORO          | 3.362% 06/30/2031             | 200,000.00 | 200,000.00 | 157,042.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 3.870% 07/23/2060 DD 07/23/19 | 200,000.00 | 228,278.84 | 119,436.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 6.853% 03/28/2054 DD 03/28/23 | 200,000.00 | 200,000.00 | 186,884.00        |
| PARAGUAY GOVERNMENT INTER 144A   | 5.850% 08/21/2033 DD 07/12/23 | 200,000.00 | 199,979.67 | 203,160.00        |
| PARAGUAY GOVERNMENT INTER REGS   | 4.700% 03/27/2027 DD 03/27/17 | 200,000.00 | 195,977.71 | 196,800.00        |
| PARAGUAY GOVERNMENT INTER REGS   | 5.600% 03/13/2048 DD 03/13/18 | 200,000.00 | 176,810.72 | 182,166.00        |

| Security description 1            | Security description 2        | Shares/Par | Base cost    | Attachment A      |
|-----------------------------------|-------------------------------|------------|--------------|-------------------|
|                                   |                               |            |              | Base market value |
| PERTAMINA PERSERO PT REGS         | 6.450% 05/30/2044 DD 05/30/14 | 200,000.00 | 203,902.63   | 218,066.00        |
| PERUVIAN GOVERNMENT INTERNATIO    | 3.000% 01/15/2034 DD 11/02/21 | 200,000.00 | 198,583.96   | 168,760.00        |
| QATAR GOVERNMENT INTERNAT REGS    | 4.817% 03/14/2049             | 200,000.00 | 198,901.67   | 194,580.00        |
| QATARENERGY 144A                  | 3.300% 07/12/2051 DD 07/12/21 | 200,000.00 | 200,000.00   | 146,000.00        |
| QATARENERGY REGS                  | 2.250% 07/12/2031             | 200,000.00 | 173,566.78   | 170,058.00        |
| REPUBLIC OF ARMENIA INTER REGS    | 3.950% 09/26/2029             | 200,000.00 | 166,241.94   | 173,940.00        |
| REPUBLIC OF KENYA GOVERNMENT REGS | 6.300% 01/23/2034             | 200,000.00 | 135,409.93   | 159,963.85        |
| REPUBLIC OF SOUTH AFRICA GOVER    | 7.300% 04/20/2052 DD 04/20/22 | 200,000.00 | 171,217.18   | 189,200.00        |
| SAUDI ARABIAN OIL CO REGS         | 1.625% 11/24/2025             | 200,000.00 | 185,698.89   | 188,006.80        |
| SAUDI GOVERNMENT INTERNAT REGS    | 4.500% 10/26/2046             | 200,000.00 | 175,397.90   | 176,791.20        |
| SAUDI GOVERNMENT INTERNAT REGS    | 5.250% 01/16/2050             | 200,000.00 | 203,258.46   | 195,734.00        |
| SLOVENIA GOVERNMENT INTER 144A    | 5.000% 09/19/2033 DD 09/19/23 | 200,000.00 | 198,693.83   | 203,250.00        |
| SLOVENIA GOVERNMENT INTER REGS    | 5.000% 09/19/2033             | 200,000.00 | 198,142.36   | 203,250.00        |
| SRI LANKA GOVERNMENT INTE REGS    | 6.125% 06/03/2025 DD 06/03/15 | 200,000.00 | 131,835.46   | 101,996.00        |
| TMS ISSUER SARL 144A              | 5.780% 08/23/2032 DD 02/23/23 | 200,000.00 | 200,000.00   | 208,500.00        |
| TRINIDAD & TOBAGO GOVERNMENT 144A | 5.950% 01/14/2031 DD 09/14/23 | 200,000.00 | 198,583.59   | 207,200.00        |
| TURKIYE GOVERNMENT INTERNATIONAL  | 9.125% 07/13/2030 DD 04/13/23 | 200,000.00 | 198,371.93   | 220,500.00        |
| U S TREASURY BOND                 | 2.875% 05/15/2043 DD 05/15/13 | 200,000.00 | 173,381.49   | 164,820.00        |
| U S TREASURY BOND                 | 4.375% 08/15/2043 DD 08/15/23 | 200,000.00 | 195,510.88   | 204,906.00        |
| U S TREASURY NOTE                 | 3.500% 02/15/2033 DD 02/15/23 | 200,000.00 | 182,330.29   | 194,328.00        |
| UNIGEL LUXEMBOURG SA REGS         | 8.750% 10/01/2026             | 200,000.00 | 201,327.90   | 54,540.57         |
| EB TEMP INV FD                    | 1.147% 12/31/2049 DD 11/01/01 | 183,445.75 | 183,445.75   | 183,445.75        |
| AMERICAN HOME MORTGAGE I 2 5A1    | VAR RT 09/25/2035 DD 06/01/05 | 182,572.18 | 178,149.04   | 153,959.47        |
| CROW HOLD REALTY VIII RESTRICT    |                               | 177,164.00 | 423,750.00   | 168,785.00        |
| LIMA METRO LINE 2 FINANCE 144A    | 4.350% 04/05/2036 DD 08/01/19 | 174,993.08 | 180,483.05   | 160,528.16        |
| CROW HOLDINGS RETAIL FUND I       |                               | 174,453.00 | 1,254,688.00 | 187,055.00        |
| RUTAS 2 & 7 FINANCE LTD REGS      | 0.000% 09/30/2036             | 173,333.32 | 107,055.43   | 114,668.66        |
| PRUDENTIAL CAP PTNR III           |                               | 118,887.97 | 1,243,961.04 | 121,615.33        |
| VISIO 2019-2 TRUST 2 A2 144A      | VAR RT 11/25/2054 DD 10/01/19 | 111,419.58 | 111,416.68   | 106,085.92        |
| ARES LVII CLO LTD 57A AR 144A     | VAR RT 01/25/2035 DD 12/20/21 | 100,000.00 | 100,000.00   | 99,680.00         |
| DOMINICAN REPUBLIC INTERN REGS    | 6.850% 01/27/2045 DD 01/27/15 | 100,000.00 | 91,480.48    | 99,375.00         |
| PANAMA GOVERNMENT INTERNATIONAL   | 7.125% 01/29/2026 DD 11/29/05 | 100,000.00 | 100,883.93   | 102,207.00        |

| Security description 1         | Security description 2        | Shares/Par | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|------------|---------------|-------------------|
|                                |                               |            |               | Base market value |
| ROMANIAN GOVERNMENT INTER REGS | 7.625% 01/17/2053             | 100,000.00 | 110,591.65    | 111,852.00        |
| U S TREASURY BOND              | 3.875% 02/15/2043 DD 02/15/23 | 100,000.00 | 100,136.72    | 95,695.00         |
| ANIMAL SUPPLY                  | 0.000% 08/14/2025 DD 08/14/20 | 97,873.25  | 93,775.32     | 95,866.85         |
| CENTIVA OFFSHORE FUND LTD -    | INITIAL SERIES                | 84,510.64  | 10,189,184.79 | 12,216,236.71     |
| GE-WMC MORTGAGE SECURITI 1 A2A | VAR RT 08/25/2036 DD 08/21/06 | 83,350.45  | 83,350.43     | 33,985.31         |
| RALI SERIES 2004-QS6 TR QS6 A1 | 5.000% 05/25/2019 DD 05/01/04 | 71,682.39  | 71,682.39     | 66,433.09         |
| LMR FUND LTD                   |                               | 65,957.00  | 12,398,043.15 | 16,077,288.66     |
| FIRST FRANKLIN MORTGAG FF11 M2 | VAR RT 01/25/2035 DD 12/16/04 | 65,847.80  | 65,847.82     | -                 |
| VISTA CREDIT OPPORTUNITIES FD  | II-B LP                       | 59,011.00  | 147,025.00    | 59,011.00         |
| KAYNE ANDERSON MEZZANINE       | PARTNERS (QP) LP              | 58,409.00  | 301,322.00    | 64,674.00         |
| NIRVANA HOLDINGS I LP          |                               | 58,251.78  | 18,496.60     | 57,595.00         |
| CAPULA GRV FUND LTD            |                               | 52,680.56  | 8,787,063.34  | 12,548,188.86     |
| UBS-BAMLL TRUST 201 WRM A 144A | 3.663% 06/10/2030 DD 07/01/12 | 47,535.21  | 48,575.92     | 43,278.91         |
| CROW HOLDINGS RETAIL FD II LP  |                               | 38,599.00  | 1,220,027.00  | 39,660.00         |
| WAMU MORTGAGE PASS-THR AR10 A7 | VAR RT 10/25/2033 DD 09/01/03 | 36,190.49  | 36,054.57     | 33,881.54         |
| BLUE VISTA SPONSOR EQUITY FUND | III TE LP                     | 35,818.00  | 1,022,009.00  | 68,580.00         |
| HARBERT UNITED STATES RE FD V  | LP                            | 25,301.82  | 2,781,974.02  | 17,359.42         |
| TRIDENT IV LP                  |                               | 20,649.75  | 1,246,596.93  | 21,254.44         |
| ECUADOR GOVERNMENT INTERN REGS | STEP 07/31/2040               | 20,000.00  | 7,135.65      | 6,300.00          |
| NOBLE CORP PLC                 |                               | 17,559.00  | -             | 520,273.17        |
| NOBLE CORP PLC                 | WTS EXP 04-FEB-2028           | 17,559.00  | -             | 455,164.40        |
| VERITION INTERNATIONAL         | MULTI-STRATEGY FUND LTD       | 14,304.02  | 16,168,689.92 | -                 |
| GLOBAL INFRASTRUCTURE PARTNERS | B LP                          | 13,517.37  | 3,152,300.47  | 11,667.27         |
| EPI HOLDINGS INC               | PFD SER A                     | 10,352.00  | 1,883,800.00  | -                 |
| PARALLAX OFFSHORE INVESTORS FD | LTD                           | 10,286.98  | 10,286,980.00 | 13,472,481.68     |
| ELLIOTT ARDEN LTD              | INTL-1492 - B                 | 9,182.15   | 12,903,076.02 | 19,591,007.87     |
| ABFC 2005-AQ1 TRUST AQ1 A6     | VAR RT 01/25/2035 DD 06/01/05 | 8,982.43   | 8,882.60      | 8,765.59          |
| HARBOURVEST PTNRS VI-PTNRSH    | FD LP                         | 6,470.00   | 52,082.00     | 6,282.00          |
| ANIMAL SUPPLY COMPANY          |                               | 5,000.00   | -             | -                 |
| MERCATO TRAVERSE PRIME CORE    | COINV LLC                     | 4,502.00   | 530,814.00    | -                 |
| VOLORIDGE FUND LTD CLASS B     | SERIES INITIAL                | 3,710.54   | 5,619,715.22  | 6,300,503.85      |
| LINDEN INTERNATIONAL LTD       | CLASS A INITIAL SERIES        | 2,508.95   | 10,967,071.89 | 17,826,445.92     |

| Security description 1            | Security description 2         | Shares/Par | Attachment A   |                   |
|-----------------------------------|--------------------------------|------------|----------------|-------------------|
|                                   |                                |            | Base cost      | Base market value |
| CREDIT-BASED ASSET SER CB8 AF5    | VAR RT 12/25/2035 DD 11/01/05  | 1,739.57   | 1,707.83       | 1,701.65          |
| US ULTRA BOND (CBT)               | EXP MAR 24                     | 1,693.00   | -              | 20,025,187.50     |
| DEUTSCHE MORTGAGE SEC IN 1 3A6    | VAR RT 12/25/2033 DD 01/01/04  | 1,390.92   | 1,388.01       | 1,344.74          |
| 3 MONTH SOFR FUT (CME) JUN 24     | CALL JUN 24 095.6875 ED 061424 | 1,000.00   | 902,770.00     | 525,000.00        |
| FORREST HOLDINGS I LP             |                                | 746.00     | 763.71         | 720.00            |
| US 5YR NOTE FUTURE (CBT)          | EXP MAR 24                     | 500.00     | -              | 1,140,625.00      |
| VERITION INTERNATIONAL MULTI-     | STRATEGY FD LTD DI 1 - 2021.02 | 248.23     | 287,316.00     | -                 |
| VERITION INTERNATIONAL            | MULTI-STRATEGY FUND LTD        | 240.24     | 226,778.56     | 18,169,361.00     |
| VERITION INTERNATIONAL            | MULTI-STRATEGY FUND LTD        | 229.79     | 221,728.44     | -                 |
| US 10YR NOTE FUTURE (CBT)         | EXP MAR 24                     | 104.00     | -              | 292,125.03        |
| US ULTRA BOND (CBT)               | EXP MAR 24                     | 38.00      | -              | 450,656.25        |
| WOODMONT INLET LTD                |                                | 25.55      | 12,043,247.87  | 20,985,542.15     |
| YUKON CAPITAL PARTNERS            | PARALLEL LP                    | 1.00       | 357,386.20     | 77,942.00         |
| CASH                              |                                | -          | 154,054.70     | 154,054.70        |
| CASH                              |                                | -          | 71,025.68      | 71,025.68         |
| CASH                              |                                | -          | 4,986.24       | 4,986.24          |
| CASH                              |                                | -          | (168,357.01)   | (168,357.01)      |
| CASH                              |                                | -          | 0.01           | 0.01              |
| CASH                              |                                | -          | 4.51           | 4.51              |
| CASH - BROKER                     |                                | -          | (404,891.48)   | (404,891.48)      |
| CASH - BROKER                     |                                | -          | (6,708,014.78) | (6,708,014.78)    |
| CITADEL KENSINGTON GLOBAL         |                                | -          | 108,155.32     | 108,155.32        |
| CLAREN ROAD CREDIT FUND LTD       |                                | -          | 23,463.78      | 23,463.78         |
| LAURION ARDEN LTD                 |                                | -          | 19,188.02      | 19,188.02         |
| NON-BASE CURRENCY                 |                                | -          | 575.38         | 600.36            |
| NON-BASE CURRENCY                 |                                | -          | 5.13           | 5.18              |
| NON-BASE CURRENCY                 |                                | -          | 0.45           | 0.47              |
| NON-BASE CURRENCY                 |                                | -          | 7,110.07       | 5,890.40          |
| NON-BASE CURRENCY                 |                                | -          | 1.38           | 1.39              |
| NON-BASE CURRENCY                 |                                | -          | 0.05           | 0.04              |
| PAYABLE FOR INVESTMENTS PURCHASED |                                | -          | (310,711.65)   | (310,711.65)      |
| PAYABLE FOR INVESTMENTS PURCHASED |                                | -          | (184,561.17)   | (184,561.17)      |

|                                         |                               | Attachment A     |                         |                         |
|-----------------------------------------|-------------------------------|------------------|-------------------------|-------------------------|
| Security description 1                  | Security description 2        | Shares/Par       | Base cost               | Base market value       |
| PHARO MACRO FUND LTD CLASS A            |                               | -                | 1.00                    | 1.00                    |
| RECEIVABLE FOR INVESTMENTS SOLD         |                               | -                | 714,119.01              | 714,119.01              |
| RECEIVABLE FOR INVESTMENTS SOLD         |                               | -                | 103,896,393.11          | 103,896,393.11          |
| RECEIVABLE FOR INVESTMENTS SOLD         |                               | -                | 246,566.88              | 246,566.88              |
| RECEIVABLE FOR UNITS ISSUED             |                               | -                | (22,478.47)             | (22,478.47)             |
| RECEIVABLE FOR UNITS ISSUED             |                               | -                | 22,478.47               | 22,478.47               |
| TENOR OPPORTUNITY FUND LTD              |                               | -                | 294,821.76              | 294,821.76              |
| TWO SIGMA SPECTRUM CAYMAN LTD           |                               | -                | 97,146.00               | 97,146.00               |
| BP CURRENCY FUTURE (CME)                | EXP MAR 24                    | (9.00)           | -                       | (10,771.88)             |
| US 10YR NOTE FUTURE (CBT)               | EXP MAR 24                    | (18.00)          | -                       | (65,953.13)             |
| EURO FX CURR FUTURE (CME)               | EXP MAR 24                    | (156.00)         | -                       | (526,110.00)            |
| SOFR 1YR MIDCURVE FUT JUN 25            | CALL JUN 24 096.875 ED 061424 | (1,000.00)       | (897,230.00)            | (918,750.00)            |
| US LONG BOND FUTURE (CBT)               | EXP MAR 24                    | (1,663.00)       | -                       | (14,709,985.12)         |
| SWAP COLLATERAL WITH CITIBANK           |                               | (749,709.87)     | (749,709.87)            | (749,709.87)            |
| SWAP COLLATERAL WITH GOLDMAN            | INTERNATIONAL                 | (13,570,000.00)  | (13,570,000.00)         | (13,570,000.00)         |
| CCY_R 3.747% P 4.07%                    | 2042 JUN 30                   | (13,600,862.54)  | -                       | (9,222,962.47)          |
| TRS_FL SP 0 11/15/50 GOVT               | P SOFR 1D +18 BPS 2024 JAN 12 | (20,887,500.00)  | -                       | -                       |
| TRS_FL SP 0 02/15/49 GOVT               | P SOFR 1D +18 BPS 2024 JAN 12 | (20,980,500.00)  | -                       | -                       |
| TRS_FL SP 0 11/15/47 GOVT               | P SOFR 1D +18 BPS 2024 JAN 12 | (21,217,500.00)  | -                       | -                       |
| IRS P SOFR                              | CALL MAR 24 003.000 ED 031824 | (125,000,000.00) | (2,900,000.00)          | (8,996,331.25)          |
| IRS R SOFR                              | PUT MAR 24 000.900 ED 031824  | (125,000,000.00) | (1,600,000.00)          | (115.00)                |
| <b>Total assets held at end of year</b> |                               |                  | <b>5,189,155,470.47</b> | <b>4,895,292,258.11</b> |

See accompanying independent auditors' report.

## Attachment B

| Security ID | Security description 1          | Security description 2        | Shares/Par   | Cost           | Proceeds     |
|-------------|---------------------------------|-------------------------------|--------------|----------------|--------------|
| NABMXD0D1   | GACI FIRST INVESTMENT CO REGS   | 5.125% 02/14/2053             | 2,790,000.00 | (2,379,014.13) | 2,119,005.00 |
| 314382AA0   | FELLS POINT FUNDING TRUST 144A  | 3.046% 01/31/2027 DD 02/09/22 | 2,750,000.00 | (2,558,072.54) | 2,542,870.00 |
| 92555WAD7   | VIASAT 3/22 COV-LITE TL         | 0.000% 03/02/2029 DD 02/10/22 | 1,492,443.32 | (1,438,342.24) | 1,361,854.53 |
| 65342QAK8   | NEXTERA ENERGY OPERATING 144A   | 4.250% 07/15/2024 DD 06/27/19 | 1,400,000.00 | (1,374,711.11) | 1,361,542.00 |
| 99ZBUV9E0   | MERRILL LYNCH REV REPO          | 4.330% 01/13/2023 DD 01/12/23 | 1,400,000.00 | (1,400,000.00) | 1,400,000.00 |
| 64952WEY5   | NEW YORK LIFE GLOBAL FUND 144A  | 4.850% 01/09/2028 DD 01/09/23 | 1,250,000.00 | (1,249,330.77) | 1,271,550.00 |
| 46513JB59   | ISRAEL GOVERNMENT INTERNATIONAL | 4.500% 04/03/2120 DD 04/03/20 | 1,250,000.00 | (917,847.41)   | 847,037.50   |
| 926400AA0   | VICTORIA'S SECRET & CO 144A     | 4.625% 07/15/2029 DD 07/15/21 | 1,150,000.00 | (919,089.05)   | 803,401.50   |
| 013092AG6   | ALBERTSONS COS INC / SAFE 144A  | 3.500% 03/15/2029 DD 08/31/20 | 1,050,000.00 | (933,375.70)   | 882,336.00   |
| 57629WDL1   | MASSMUTUAL GLOBAL FUNDING 144A  | 5.050% 12/07/2027 DD 12/07/22 | 1,000,000.00 | (1,020,727.16) | 1,015,640.00 |
| 857477CA9   | STATE STREET CORP               | VAR RT 01/26/2034 DD 01/26/23 | 1,000,000.00 | (1,003,988.08) | 987,140.00   |
| 17888HAA1   | CIVITAS RESOURCES INC 144A      | 8.375% 07/01/2028 DD 06/29/23 | 1,000,000.00 | (1,018,441.05) | 999,340.00   |
| 185899AK7   | CLEVELAND-CLIFFS INC 144A       | 4.625% 03/01/2029 DD 02/17/21 | 1,000,000.00 | (908,679.64)   | 860,409.71   |
| 88033GDH0   | TENET HEALTHCARE CORP           | 4.625% 06/15/2028 DD 06/16/20 | 1,000,000.00 | (993,982.75)   | 882,650.00   |
| 902104AC2   | COHERENT CORP 144A              | 5.000% 12/15/2029 DD 12/10/21 | 1,000,000.00 | (879,038.27)   | 847,350.00   |
| 911163AA1   | UNITED NATURAL FOODS INC 144A   | 6.750% 10/15/2028 DD 10/22/20 | 750,000.00   | (714,897.39)   | 556,852.50   |
| 83001AAD4   | SIX FLAGS ENTERTAINMENT C 144A  | 7.250% 05/15/2031 DD 05/03/23 | 650,000.00   | (629,717.86)   | 593,801.00   |
| 458140CA6   | INTEL CORP                      | 4.150% 08/05/2032 DD 08/05/22 | 600,000.00   | (578,609.25)   | 574,914.01   |
| 04433LAA0   | ASHLAND INC 144A                | 3.375% 09/01/2031 DD 08/18/21 | 600,000.00   | (484,212.64)   | 460,350.00   |
| 80413TBD0   | SAUDI GOVERNMENT INTERNAT 144A  | 4.875% 07/18/2033 DD 01/18/23 | 600,000.00   | (593,233.64)   | 579,411.00   |
| NABNGFH94   | ROMANIAN GOVERNMENT INTER REGS  | 3.625% 03/27/2032             | 590,000.00   | (506,393.85)   | 480,112.50   |
| 69370RAG2   | PERTAMINA PERSERO PT REGS       | 4.175% 01/21/2050 DD 01/21/20 | 550,000.00   | (431,371.15)   | 408,430.00   |
| 88033GDS6   | TENET HEALTHCARE CORP           | 6.250% 02/01/2027 DD 02/05/19 | 550,000.00   | (565,650.22)   | 525,030.01   |
| 77586TAE6   | ROMANIAN GOVERNMENT INTER REGS  | 6.125% 01/22/2044 DD 01/22/14 | 530,000.00   | (502,200.34)   | 475,675.00   |
| 451102BW6   | ICAHN ENTERPRISES LP / ICAHN E  | 4.750% 09/15/2024 DD 09/06/19 | 500,000.00   | (487,618.40)   | 477,610.00   |
| 817477AG7   | SERBIA INTERNATIONAL BOND 144A  | 6.250% 05/26/2028 DD 01/26/23 | 500,000.00   | (498,184.48)   | 505,245.00   |
| 85205TAN0   | SPIRIT AEROSYSTEMS INC 144A     | 9.375% 11/30/2029 DD 11/23/22 | 500,000.00   | (526,860.27)   | 502,730.00   |
| 896522AJ8   | TRINITY INDUSTRIES INC 144A     | 7.750% 07/15/2028 DD 06/30/23 | 500,000.00   | (503,086.98)   | 496,205.00   |
| NABKVBJ58   | SAUDI GOVERNMENT INTERNAT REGS  | 2.750% 02/03/2032             | 500,000.00   | (438,008.80)   | 406,250.00   |
| NABQ1KXD5   | GACI FIRST INVESTMENT CO REGS   | 5.250% 10/13/2032             | 490,000.00   | (502,459.50)   | 464,275.00   |
| NABPZJW69   | ROMANIAN GOVERNMENT INTER REGS  | 6.625% 02/17/2028             | 480,000.00   | (494,071.38)   | 486,000.00   |
| 06237MAA1   | BANK GOSPODARSTWA KRAJOWE 144A  | 5.375% 05/22/2033 DD 05/22/23 | 400,000.00   | (399,060.89)   | 397,800.00   |

## Attachment B

| Security ID | Security description 1            | Security description 2        | Shares/Par | Cost            | Proceeds        |
|-------------|-----------------------------------|-------------------------------|------------|-----------------|-----------------|
| 731011AU6   | REPUBLIC OF POLAND GOVERNMENT     | 3.250% 04/06/2026 DD 04/06/16 | 400,000.00 | (385,542.41)    | 384,000.00      |
| 81180WBF7   | SEAGATE HDD CAYMAN                | 3.125% 07/15/2029 DD 12/08/20 | 400,000.00 | (311,308.00)    | 299,928.00      |
| NABJLBK68   | DP WORLD LTD/UNITED ARAB REGS     | 4.700% 09/30/2049             | 395,000.00 | (331,860.69)    | 322,517.50      |
| NABG0QQJ0   | DP WORLD LTD/UNITED ARAB REGS     | 5.625% 09/25/2048             | 375,000.00 | (349,327.29)    | 343,687.50      |
| 221597CR6   | COSTA RICA GOVERNMENT INT 144A    | 6.550% 04/03/2034 DD 04/03/23 | 300,000.00 | (300,000.00)    | 307,500.00      |
| 455780DR4   | INDONESIA GOVERNMENT INTERNATI    | 4.850% 01/11/2033 DD 01/11/23 | 300,000.00 | (294,402.49)    | 300,300.00      |
| 52533BT51   | LEIDOS INC DISC                   | 06/05/2023                    | 300,000.00 | (299,420.00)    | 299,440.00      |
| 617726AP9   | MOROCCO GOVERNMENT INTERN 144A    | 6.500% 09/08/2033 DD 03/08/23 | 300,000.00 | (297,733.94)    | 312,375.00      |
| 80413TBC2   | SAUDI GOVERNMENT INTERNAT 144A    | 4.750% 01/18/2028 DD 01/18/23 | 300,000.00 | (299,045.67)    | 297,576.00      |
| 88167AAR2   | TEVA PHARMACEUTICAL FINANCE NE    | 8.125% 09/15/2031 DD 03/09/23 | 300,000.00 | (300,000.00)    | 316,110.00      |
| 91087BAU4   | MEXICO GOVERNMENT INTERNATIONALA  | 5.400% 02/09/2028 DD 01/09/23 | 300,000.00 | (299,431.42)    | 308,625.00      |
| 91087BAX8   | MEXICO GOVERNMENT INTERNATIONALA  | 6.338% 05/04/2053 DD 04/28/23 | 300,000.00 | (297,833.81)    | 308,115.00      |
| NABKDSPC9   | REPUBLIC OF KENYA GOVERNMENT REGS | 7.000% 05/22/2027             | 300,000.00 | (251,383.75)    | 236,400.00      |
| 126307AH0   | CSC HOLDINGS LLC                  | 5.250% 06/01/2024 DD 05/23/14 | 250,000.00 | (238,494.02)    | 235,567.50      |
| 00388WAM3   | ABU DHABI NATIONAL ENERGY 144A    | 4.696% 04/24/2033 DD 04/24/23 | 200,000.00 | (200,000.00)    | 199,360.00      |
| 21987BBF4   | CORP NACIONAL DEL COBRE D 144A    | 5.125% 02/02/2033 DD 02/02/23 | 200,000.00 | (199,880.08)    | 197,040.00      |
| 455780DS2   | INDONESIA GOVERNMENT INTERNATI    | 5.650% 01/11/2053 DD 01/11/23 | 200,000.00 | (197,173.72)    | 212,000.00      |
| 55285GAC8   | MDGH GMTN RSC LTD 144A            | 5.084% 05/22/2053 DD 05/22/23 | 200,000.00 | (200,000.00)    | 199,028.00      |
| 698299BW3   | PANAMA GOVERNMENT INTERNATIONALA  | 6.875% 01/31/2036 DD 10/04/23 | 200,000.00 | (198,374.00)    | 198,500.00      |
| 73730EAD5   | POSCO 144A                        | 5.750% 01/17/2028 DD 01/17/23 | 200,000.00 | (199,022.61)    | 205,862.00      |
| NABFM6YV6   | KAZMUNAYGAS NATIONAL CO J REGS    | 6.375% 10/24/2048             | 200,000.00 | (159,576.04)    | 165,620.00      |
| NABP5GRZ0   | NIGERIA GOVERNMENT INTERN REGS    | 7.375% 09/28/2033             | 200,000.00 | (158,529.39)    | 151,250.00      |
| 99VVCW0Z0   | CLAREN ROAD CREDIT FUND LTD       | SERIES 0522                   | 9,887.56   | (10,104,224.50) | 9,982,431.01    |
| 99F700L3A   | US ULTRA BOND (CBT)               | EXP DEC 23                    | 5,129.00   | -               | (27,312,124.84) |
| 99F700F3A   | US ULTRA BOND FUT (CBT)           | EXP JUN 23                    | 2,777.00   | -               | (2,813,998.77)  |
| 99F700I3A   | US ULTRA BOND (CBT)               | EXP SEP 23                    | 2,743.00   | -               | (21,989,300.89) |
| 99F133I3A   | US LONG BOND FUTURE (CBT)         | EXP SEP 23                    | 2,495.00   | -               | 8,878,281.25    |
| 99F133L3A   | US TREAS BD FUTURE (CBT)          | EXP DEC 23                    | 1,968.00   | -               | 7,411,656.25    |
| 99F183F3A   | US 5YR NOTE FUTURE (CBT)          | EXP JUN 23                    | 1,489.00   | -               | (1,408,555.36)  |
| 99F133F3A   | US LONG BOND FUTURE (CBT)         | EXP JUN 23                    | 1,426.00   | -               | (864,562.50)    |
| 99F183L3A   | US 5YR NOTE FUTURE (CBT)          | EXP DEC 23                    | 1,388.00   | -               | (2,649,140.03)  |
| 99F183I3A   | US 5YR TREAS NTS FUTURE (CBT)     | EXP SEP 23                    | 1,379.00   | -               | (4,456,132.13)  |

| Security ID                                                  | Security description 1         | Security description 2 | Shares/Par | Cost                   | Proceeds            |
|--------------------------------------------------------------|--------------------------------|------------------------|------------|------------------------|---------------------|
| 99F139I3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP SEP 23             | 661.00     | -                      | 2,535,712.18        |
| 99F139F3A                                                    | US 10 YR TREAS NTS FUT (CBT)   | EXP JUN 23             | 377.00     | -                      | (621,281.44)        |
| 99F139L3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP DEC 23             | 257.00     | -                      | 3,186,789.39        |
| 99VVB4SC4                                                    | ZP OFFSHORE UTILITY FUND LTD   | SERIES 1               | 188.66     | (1,025,865.61)         | 1,025,865.61        |
| 99F205L3C                                                    | EURO FX CURR FUTURE (CME)      | EXP DEC 23             | 162.00     | -                      | (8,608.25)          |
| 99F205F3C                                                    | EURO FX CURR FUTURE (CME)      | EXP JUN 23             | 144.00     | -                      | (311,468.75)        |
| 99F205I3C                                                    | EURO FX CURR FUTURE (CME)      | EXP SEP 23             | 134.00     | -                      | 234,500.00          |
| 99F139F3A                                                    | US 10 YR TREAS NTS FUT (CBT)   | EXP JUN 23             | 59.00      | -                      | (166,969.76)        |
| 99F700F3A                                                    | US ULTRA BOND FUT (CBT)        | EXP JUN 23             | 55.00      | -                      | 64,812.50           |
| 99F700I3A                                                    | US ULTRA BOND (CBT)            | EXP SEP 23             | 51.00      | -                      | (400,200.92)        |
| 99F700L3A                                                    | US ULTRA BOND (CBT)            | EXP DEC 23             | 46.00      | -                      | (308,555.55)        |
| 99F139I3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP SEP 23             | 23.00      | -                      | 72,420.57           |
| 99F139L3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP DEC 23             | 19.00      | -                      | 9,742.19            |
| 99F193L3C                                                    | BRITISH POUND CURRENCY FUTURE  | EXP DEC 23             | 9.00       | -                      | (3,712.50)          |
| 99F193F3C                                                    | BRITISH POUND CCY FUTURE (CME) | EXP JUN 23             | 8.00       | -                      | (30,721.88)         |
| 99F193I3C                                                    | BP CURRENCY FUTURE (CME)       | EXP SEP 23             | 8.00       | -                      | 5,250.00            |
| 99F183L3A                                                    | US 5YR NOTE FUTURE (CBT)       | EXP DEC 23             | 5.00       | -                      | (39.06)             |
| <b>Total assets acquired and disposed of within the year</b> |                                |                        |            | <b>(44,748,706.38)</b> | <b>2,435,707.08</b> |

See accompanying independent auditors' report.

Attachment to Schedule SB of 2023 Form 5500

Name: Nationwide Retirement Plan

EIN / PN 31-4177100/333

Schedule SB, line 26 - Schedule of Active Participant Data

| Attained<br>Age | YEARS OF CREDITED SERVICE |         |           |        |         |           |        |         |           |          |         |           |          |         |           |
|-----------------|---------------------------|---------|-----------|--------|---------|-----------|--------|---------|-----------|----------|---------|-----------|----------|---------|-----------|
|                 | Under 1                   |         |           | 1 to 4 |         |           | 5 to 9 |         |           | 10 to 14 |         |           | 15 to 19 |         |           |
|                 | No.                       | Average |           | No.    | Average |           | No.    | Average |           | No.      | Average |           | No.      | Average |           |
|                 |                           | Comp.   | Cash Bal. |        | Comp.   | Cash Bal. |        | Comp.   | Cash Bal. |          | Comp.   | Cash Bal. |          | Comp.   | Cash Bal. |
| Under 25        | -                         | *       | *         | 245    | 60,498  | 1,878     | 1      | *       | *         |          |         |           |          |         |           |
| 25 to 29        | 6                         | *       | *         | 1,128  | 67,986  | 4,096     | 497    | 79,343  | 12,321    | 4        | *       | *         |          |         |           |
| 30 to 34        | 5                         | *       | *         | 881    | 80,118  | 4,906     | 1,553  | 84,511  | 16,170    | 324      | 102,837 | 32,909    | 7        | *       | *         |
| 35 to 39        | 9                         | *       | *         | 600    | 95,799  | 5,782     | 1,137  | 93,041  | 18,939    | 936      | 106,107 | 39,570    | 300      | 106,596 | 59,313    |
| 40 to 44        | 8                         | *       | *         | 467    | 111,113 | 7,619     | 853    | 103,337 | 22,045    | 685      | 110,321 | 43,101    | 937      | 119,440 | 74,856    |
| 45 to 49        | 3                         | *       | *         | 359    | 115,774 | 8,220     | 603    | 109,699 | 24,324    | 479      | 112,470 | 47,044    | 603      | 131,126 | 90,815    |
| 50 to 54        | 4                         | *       | *         | 244    | 134,086 | 8,966     | 492    | 113,800 | 26,806    | 450      | 111,859 | 49,695    | 582      | 131,721 | 100,693   |
| 55 to 59        | 3                         | *       | *         | 216    | 153,580 | 10,774    | 387    | 116,863 | 27,437    | 378      | 120,861 | 55,615    | 407      | 131,393 | 99,457    |
| 60 to 64        | 1                         | *       | *         | 109    | 124,628 | 10,333    | 235    | 110,413 | 27,687    | 321      | 112,288 | 52,473    | 285      | 115,012 | 92,291    |
| 65 to 69        | 1                         | *       | *         | 33     | 91,601  | 7,399     | 74     | 116,523 | 29,517    | 92       | 106,106 | 52,526    | 86       | 108,119 | 87,622    |
| 70 & up         |                           |         |           | 7      | *       | *         | 12     | *       | *         | 21       | 75,610  | 43,309    | 16       | *       | *         |

| Attained<br>Age | YEARS OF CREDITED SERVICE |         |           |          |         |           |          |         |           |          |         |           |         |         |           |
|-----------------|---------------------------|---------|-----------|----------|---------|-----------|----------|---------|-----------|----------|---------|-----------|---------|---------|-----------|
|                 | 20 to 24                  |         |           | 25 to 29 |         |           | 30 to 34 |         |           | 35 to 39 |         |           | 40 & up |         |           |
|                 | No.                       | Average |           | No.      | Average |           | No.      | Average |           | No.      | Average |           | No.     | Average |           |
|                 |                           | Comp.   | Cash Bal. |          | Comp.   | Cash Bal. |          | Comp.   | Cash Bal. |          | Comp.   | Cash Bal. |         | Comp.   | Cash Bal. |
| Under 25        |                           |         |           |          |         |           |          |         |           |          |         |           |         |         |           |
| 25 to 29        |                           |         |           |          |         |           |          |         |           |          |         |           |         |         |           |
| 30 to 34        |                           |         |           |          |         |           |          |         |           |          |         |           |         |         |           |
| 35 to 39        | 11                        | *       | *         |          |         |           |          |         |           |          |         |           |         |         |           |
| 40 to 44        | 362                       | 118,439 | 62,363    | 3        | *       | *         |          |         |           |          |         |           |         |         |           |
| 45 to 49        | 860                       | 128,211 | 59,034    | 109      | 123,518 | 51,713    |          |         |           |          |         |           |         |         |           |
| 50 to 54        | 786                       | 133,073 | 63,868    | 431      | 142,179 | 67,036    | 137      | 131,351 | 63,636    | 8        | *       | *         |         |         |           |
| 55 to 59        | 648                       | 132,820 | 64,834    | 290      | 136,540 | 66,399    | 348      | 128,421 | 62,667    | 152      | 116,765 | 54,050    |         |         |           |
| 60 to 64        | 352                       | 115,958 | 81,510    | 154      | 114,802 | 87,131    | 153      | 118,397 | 97,224    | 237      | 113,022 | 88,027    | 1       | *       | *         |
| 65 to 69        | 75                        | 130,913 | 143,717   | 26       | 115,781 | 163,851   | 23       | 125,981 | 209,140   | 40       | 125,138 | 250,792   | -       | *       | *         |
| 70 & up         | 12                        | *       | *         | 3        | *       | *         | 1        | *       | *         | 2        | *       | *         | 1       | *       | *         |

\* Less than 20 participants

**Nationwide Retirement Plan**

**EIN/PIN 31-4177100/333**

**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Statement of Actuarial Assumptions/Methods**

**Actuarial Methods for Funding and Present Value of Accrued Benefits**

**Liability Valuation Method**

**Funding Target and Target Normal Cost as Defined in PPA**

The Funding Target is defined to be the present value of the benefits accrued or earned at the valuation date. The earned benefits include retirement-type benefits and ancillary benefits (1.430(d)-1(c)(1)(i)). If the amount of a benefit that is expected to be paid is neither a function of the accrued benefit at the time the benefit is expected to be paid nor a function of the participant's service at that time, then the portion of the benefit taken into account for purposes of determining the Funding Target for a plan year is based on the proportion of a participant's service as of the first day of the plan year relative to the service the participant will have when the participant decrements. The portion of the benefit that is taken into account in the Target Normal Cost is the increase in the proportional benefit for the plan year (1.430(d)-1(c)(1)(ii)(C)). The determination of the Funding Target and Target Normal Cost of a Plan for a plan year is not permitted to take into account any limitations or anticipated limitations under section 436 (1.430(d)-1(c)(1)(iii)).

The Target Normal Cost is the present value of all the benefits expected to accrue or to be earned during the year (benefits attributable to services performed in a prior year that are increased by reason of a compensation increase in the current year are treated as having accrued during the current year). Plan administrative expenses paid (or expected to be paid) from Actuarial Value of Assets for a plan year are not reflected in the determination of a plan's Funding Target for that plan year (1.430(d)-1(c)(2)), but are reflected in the determination of a plan's Target Normal Cost.

Generally if insurance contracts are held by the Plan, they are included in Actuarial Value of Assets and the related benefits are included in the liability. In the case of benefits that are funded through insurance contracts purchased from an insurance company licensed under the laws of a State, the Plan is permitted to exclude the benefits from the liability and the insurance policy from the assets, but only to the extent that the right to receive benefits is an irrevocable contractual right based on premiums paid prior to the valuation date (1.430(d)-1(c)(3)).

The determination of a Plan's Funding Target and Target Normal Cost for a plan year is based on Plan provisions that are adopted no later than the valuation date for the plan year and that become effective during that plan year. Section 412(d)(2) applies for purposes of determining whether a Plan amendment is treated as having been adopted on the first day of the plan year (including a Plan amendment adopted within two and one half months after the close of the plan year) (1.430(d)-1(d)).

For maximum deductible purposes, the cushion amount is equal to the sum of 50 percent of the Funding Target for the plan year and the amount the Funding Target for the plan year would increase if the Plan were to take into account increases in compensation which are expected to occur in succeeding plan years. If the Plan does not base benefits for service to date on compensation, increases in benefits which are expected to occur in succeeding plan years (determined on the basis of the average annual increase in benefits over the six preceding plan years) are taken into account in lieu of expected increases in compensation. For plans that have less than 100 participants, increases in benefits for highly compensated employees as a result of Plan amendments within the last two years are excluded from the calculation of the cushion amount.

**Nationwide Retirement Plan**

**EIN/PIN 31-4177100/333**

**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Statement of Actuarial Assumptions/Methods**

**Actuarial Methods for Funding and Present Value of Accrued Benefits**

**Asset Valuation Method**

Actuarial Value of Assets are equal to the Market Value of Assets plus receivable contributions discounted at the appropriate interest rate to the valuation date.

**Procedures**

Financial and census data: Financial data was submitted by the Trustee and census data was submitted by the employer. Information provided was reviewed for internal consistency and we have no reason to doubt its substantial accuracy.

No benefits of materiality were excluded from the valuation of the liabilities.

The limitations of the Internal Revenue Code 415(b) and 401(a)(17) have been incorporated into our calculations.

No liability is included for participants who terminated without vesting in their benefit prior to the valuation date.

The employer provided us with the data on its employees as of the valuation date, but only those employees who have completed the Plan's eligibility requirements are included in the valuation of liabilities.

Benefits are modeled on an annual time step. Adjustments are made to the nominal benefit to reflect discounting and survivorship throughout the year to adjust to monthly payment frequency.

**Method Changes Since Last Year**

There were no method changes since the prior valuation.

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Statement of Actuarial Assumptions/Methods**

**Actuarial Assumptions**

|                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                           |                               |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|-------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|-------------------------------|---------------------|---------------|------------|--------------------------|---------------------------|-----------------------|----|-------|-------|--------|----|-------|-------|-------|----|-------|-------|-------|----|-------|-------|-------|----|-------|-------|-------|----|-------|-------|-------|
| Actuarial Cost Method                                       | Unit Credit                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                           |                               |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| Asset Valuation Method                                      | Market Value of Assets plus receivable contributions discounted at the appropriate interest rate to the valuation date.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                           |                               |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| Interest Rates                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Pre-MAP-21 Segment Rates  | 25-Year Average Segment Rates | ARP/IJA             |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                           |                               | Corridor (95%-105%) | Segment Rates |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|                                                             | Lookback Month                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | January                   | N/A                           | N/A                 | N/A           |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|                                                             | First Segment Rate                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 2.13%                     | 5.00%                         | 4.75% - 5.25%       | 4.75%         |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|                                                             | Second Segment Rate                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 3.62%                     | 5.26%                         | 5.00% - 5.52%       | 5.00%         |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|                                                             | Third Segment Rate                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 3.93%                     | 6.04%                         | 5.74% - 6.34%       | 5.74%         |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|                                                             | Effective Rate                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 3.75%                     | N/A                           | N/A                 | 5.35%         |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
|                                                             | Expected asset return for Actuarial Value of Assets Determination: 6.50% (limited to the third segment rate for the applicable plan year per IRS regulation)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                           |                               |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| Salary Scale                                                | <p>In accordance with Nationwide Retirement Plan experience, an age-based table of rates. This table was developed in 2021 based on actual experience of real salary increases for 2015 through 2020. The real salary scale will be combined with the assumption on expected rate of inflation to arrive at the nominal salary scale.</p> <p>Sample rates are as follows:</p> <table><tr><td><u>Age</u></td><td><u>Real Salary Scale</u></td><td><u>Expected Inflation</u></td><td><u>Nominal Salary</u></td></tr><tr><td>25</td><td>7.90%</td><td>2.25%</td><td>10.33%</td></tr><tr><td>30</td><td>5.90%</td><td>2.25%</td><td>8.28%</td></tr><tr><td>35</td><td>4.65%</td><td>2.25%</td><td>7.00%</td></tr><tr><td>40</td><td>3.15%</td><td>2.25%</td><td>5.47%</td></tr><tr><td>45</td><td>2.40%</td><td>2.25%</td><td>4.70%</td></tr><tr><td>50</td><td>2.15%</td><td>2.25%</td><td>4.45%</td></tr></table> |                           |                               |                     |               | <u>Age</u> | <u>Real Salary Scale</u> | <u>Expected Inflation</u> | <u>Nominal Salary</u> | 25 | 7.90% | 2.25% | 10.33% | 30 | 5.90% | 2.25% | 8.28% | 35 | 4.65% | 2.25% | 7.00% | 40 | 3.15% | 2.25% | 5.47% | 45 | 2.40% | 2.25% | 4.70% | 50 | 2.15% | 2.25% | 4.45% |
| <u>Age</u>                                                  | <u>Real Salary Scale</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <u>Expected Inflation</u> | <u>Nominal Salary</u>         |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| 25                                                          | 7.90%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 2.25%                     | 10.33%                        |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| 30                                                          | 5.90%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 2.25%                     | 8.28%                         |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| 35                                                          | 4.65%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 2.25%                     | 7.00%                         |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| 40                                                          | 3.15%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 2.25%                     | 5.47%                         |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| 45                                                          | 2.40%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 2.25%                     | 4.70%                         |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| 50                                                          | 2.15%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | 2.25%                     | 4.45%                         |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| Social Security Wage Base Projection Rate                   | 3.25% per annum                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                           |                               |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |
| Account Balance Interest Crediting Rate and Conversion Rate | <p>4.25% at January 1, 2023<br/>3.25% at January 1, 2022<br/>3.25% at January 1, 2021</p> <p>Due to model limitation, monthly crediting of pay credit and interest credit for Account Balance benefit is assumed instead of the bi-weekly crediting prescribed by the Plan.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                           |                               |                     |               |            |                          |                           |                       |    |       |       |        |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |    |       |       |       |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Statement of Actuarial Assumptions/Methods**

|                                          |                                                                                                                                                                                                                                                                                                                            |                         |                                 |             |
|------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|---------------------------------|-------------|
| Variable Cost-of-Living Adjustment       | Increase as of March 1, 2023 of 2% for eligible participants without accruals after December 31, 1993 and all other eligible participants. For COLAs effective March 1, 2024 and later, 0.00% because the Group Annuity Fund return is expected to be less than 5% and there is no balance in the Excess Interest Account. |                         |                                 |             |
| Mortality                                | <u>Funding Target</u> : As defined in §1.430(h)(3)-1(a)(3). This table is based on the annuitant and non-annuitant static mortality rates for 2023 for males and females from IRS §1.430(h)(3)-1(e).                                                                                                                       |                         |                                 |             |
| Optional Form Conversion Mortality Basis | 2023 IRS 417(e) published table.                                                                                                                                                                                                                                                                                           |                         |                                 |             |
| Withdrawal                               | In accordance with Nationwide Retirement Plan experience, select and ultimate tables for males and females. These tables were developed in 2021 based on actual experience for 2015 through 2020. Sample rates as follows:                                                                                                 |                         |                                 |             |
|                                          |                                                                                                                                                                                                                                                                                                                            | <u>Years of Service</u> |                                 |             |
|                                          | <u>Age</u>                                                                                                                                                                                                                                                                                                                 | <u>0 - 2</u>            | <u>3 - 4</u>                    | <u>5 +</u>  |
|                                          | 25                                                                                                                                                                                                                                                                                                                         | 30.00%                  | 12.50%                          | 9.12%       |
|                                          | 30                                                                                                                                                                                                                                                                                                                         | 30.00%                  | 12.50%                          | 9.12%       |
|                                          | 35                                                                                                                                                                                                                                                                                                                         | 30.00%                  | 12.50%                          | 8.88%       |
|                                          | 40                                                                                                                                                                                                                                                                                                                         | 30.00%                  | 12.50%                          | 8.48%       |
|                                          | 45                                                                                                                                                                                                                                                                                                                         | 25.00%                  | 12.50%                          | 7.94%       |
|                                          | 50                                                                                                                                                                                                                                                                                                                         | 25.00%                  | 10.00%                          | 7.25%       |
| Retirement                               | In accordance with Nationwide Retirement Plan experience, the following tables for males and females. These tables were developed in 2021 based on actual experience for 2015 through 2020. Rates are as follows:                                                                                                          |                         |                                 |             |
|                                          | <u>Account Balance Only</u>                                                                                                                                                                                                                                                                                                |                         | <u>FAP Eligible<sup>1</sup></u> |             |
|                                          | <u>Age</u>                                                                                                                                                                                                                                                                                                                 | <u>Rate</u>             | <u>Age</u>                      | <u>Rate</u> |
|                                          | 55                                                                                                                                                                                                                                                                                                                         | 10%                     | 55                              | 6%          |
|                                          | 56                                                                                                                                                                                                                                                                                                                         | 10%                     | 56                              | 6%          |
|                                          | 57                                                                                                                                                                                                                                                                                                                         | 10%                     | 57                              | 10%         |
|                                          | 58                                                                                                                                                                                                                                                                                                                         | 10%                     | 58                              | 10%         |
|                                          | 59                                                                                                                                                                                                                                                                                                                         | 10%                     | 59                              | 10%         |
|                                          | 60                                                                                                                                                                                                                                                                                                                         | 10%                     | 60                              | 10%         |
|                                          | 61                                                                                                                                                                                                                                                                                                                         | 10%                     | 61                              | 10%         |
|                                          | 62                                                                                                                                                                                                                                                                                                                         | 15%                     | 62                              | 15%         |
|                                          | 63                                                                                                                                                                                                                                                                                                                         | 15%                     | 63                              | 20%         |
|                                          | 64                                                                                                                                                                                                                                                                                                                         | 20%                     | 64                              | 20%         |
|                                          | 65                                                                                                                                                                                                                                                                                                                         | 20%                     | 65                              | 30%         |
|                                          | 66                                                                                                                                                                                                                                                                                                                         | 30%                     | 66                              | 40%         |
|                                          | 67                                                                                                                                                                                                                                                                                                                         | 30%                     | 67                              | 40%         |
|                                          | 68                                                                                                                                                                                                                                                                                                                         | 30%                     | 68                              | 40%         |
|                                          | 69                                                                                                                                                                                                                                                                                                                         | 30%                     | 69                              | 40%         |
|                                          | 70 +                                                                                                                                                                                                                                                                                                                       | 100%                    | 70 +                            | 100%        |
|                                          | <sup>1</sup> Includes both the FAP Grandfathered as well as FAP Non-Grandfathered participants.                                                                                                                                                                                                                            |                         |                                 |             |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Statement of Actuarial Assumptions/Methods**

|                                                 |                                                                                                                                                                                                                                                                                                                             |                                          |            |                                               |           |
|-------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|------------|-----------------------------------------------|-----------|
| Disability Incidence                            | Standard table developed by the Society of Actuaries, based on experience under the federal employees' system retirement, is used for female participants while the rates reduced to 50% for male participants. These rates are consistent with the actual plan experience from 2015 through 2020. Sample rates as follows: |                                          |            |                                               |           |
|                                                 | Age                                                                                                                                                                                                                                                                                                                         | Male                                     | Female     |                                               |           |
|                                                 | 25                                                                                                                                                                                                                                                                                                                          | 0.05%                                    | 0.04%      |                                               |           |
|                                                 | 30                                                                                                                                                                                                                                                                                                                          | 0.04%                                    | 0.07%      |                                               |           |
|                                                 | 40                                                                                                                                                                                                                                                                                                                          | 0.05%                                    | 0.13%      |                                               |           |
|                                                 | 50                                                                                                                                                                                                                                                                                                                          | 0.12%                                    | 0.21%      |                                               |           |
|                                                 | 60                                                                                                                                                                                                                                                                                                                          | 0.27%                                    | 0.32%      |                                               |           |
|                                                 | 64                                                                                                                                                                                                                                                                                                                          | 0.35%                                    | 0.38%      |                                               |           |
| Benefit Form Election                           | The below rates were developed in 2021 based on actual experience for 2015 through 2020.                                                                                                                                                                                                                                    |                                          |            |                                               |           |
|                                                 |                                                                                                                                                                                                                                                                                                                             | <u>Retirement from Active Employment</u> |            | <u>Termination and Subsequent Retirement*</u> |           |
|                                                 | <u>Form of Payment</u>                                                                                                                                                                                                                                                                                                      | <u>FAP</u>                               | <u>CB</u>  | <u>FAP</u>                                    | <u>CB</u> |
|                                                 | Lump Sum                                                                                                                                                                                                                                                                                                                    | 5%                                       | 33%        | 5%                                            | 11%       |
|                                                 | Life Only Annuity                                                                                                                                                                                                                                                                                                           | 32%                                      | 25%        | 30%                                           | 42%       |
|                                                 | 10 yr. Certain & Life Annuity                                                                                                                                                                                                                                                                                               | 9%                                       | 5%         | 9%                                            | 5%        |
|                                                 | 75% Joint & Survivor Annuity                                                                                                                                                                                                                                                                                                | 28%                                      | 17%        | 28%                                           | 23%       |
|                                                 | 100% Joint & Survivor Annuity                                                                                                                                                                                                                                                                                               | 26%                                      | 20%        | 28%                                           | 19%       |
|                                                 | * Lump sums are assumed to be paid at termination. Other forms of payment are assumed to commence at age 65.                                                                                                                                                                                                                |                                          |            |                                               |           |
| Marriage Rate                                   | 80% of male employees and 65% of female employees are assumed to be married. Males are assumed to be three years older than females. Actual spousal data is used for retirees.                                                                                                                                              |                                          |            |                                               |           |
| Administrative Expenses                         | Administrative expenses are based on a rolling 2-year average of actual administrative expenses plus expected PBGC premiums for the current year rounded to the nearest \$1,000.                                                                                                                                            |                                          |            |                                               |           |
|                                                 |                                                                                                                                                                                                                                                                                                                             | 2023                                     |            | 2022                                          |           |
|                                                 | 2-year Expense Average                                                                                                                                                                                                                                                                                                      | \$                                       | 3,467,000  | \$                                            | 3,495,000 |
|                                                 | PBGC Premium                                                                                                                                                                                                                                                                                                                | \$                                       | 42,225,000 | \$                                            | 4,971,000 |
|                                                 | Total Estimated Admin Expenses                                                                                                                                                                                                                                                                                              | \$                                       | 45,692,000 | \$                                            | 8,466,000 |
|                                                 | Administrative Expenses exclude investment management fees.                                                                                                                                                                                                                                                                 |                                          |            |                                               |           |
| Historical Earnings Used for Valuation Purposes | For benefits based on pre-1996 service under the former Wausau Insurance Company Plan, annualized base pay as of December 31 of each plan year.                                                                                                                                                                             |                                          |            |                                               |           |
|                                                 | For all other active participants, W-2 earnings modified according to the pension plan definition of covered compensation.                                                                                                                                                                                                  |                                          |            |                                               |           |
|                                                 | For disabled participants, the greater of annualized base pay at date of disability or W-2 earnings (as modified by the Plan) in the year prior to disability.                                                                                                                                                              |                                          |            |                                               |           |
| Valuation Year Compensation                     | Valuation Year Compensation reflects Base Compensation adjusted by adding Target Bonuses and subtracting Deferred Compensation.                                                                                                                                                                                             |                                          |            |                                               |           |
|                                                 | When target bonuses are not provided by Nationwide an estimated target bonus was determined with reference to other participants with similar plan codes / salary grades.                                                                                                                                                   |                                          |            |                                               |           |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Statement of Actuarial Assumptions/Methods**

|                                           |                                                                                                                                                                                                                                                                                                                                                                  |
|-------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Data</b>                               | This actuarial valuation has been prepared based upon participant data provided by the employer. We have checked the data for reasonableness but have not independently audited the data. We have no reason to believe the data is not complete and accurate and know of no further information that is essential to the preparation of the actuarial valuation. |
| <b>Assumption Changes Since Last Year</b> | The interest rates and mortality tables were updated per IRS requirements.<br>The Account Balance Interest Crediting Rate and Conversion Rate changed from 3.25% to 4.25%.                                                                                                                                                                                       |

## NATIONWIDE RETIREMENT PLAN

Plan Number: 333

EIN: 31-4177100

Schedule H, Line 4j – Schedule of Reportable Transactions

Year ended December 31, 2023

*(in thousands)*

| (a)                                      | (b)                                                                       | (c)                 | (d)             | (e)            | (f)           | (g)           | (h)                |
|------------------------------------------|---------------------------------------------------------------------------|---------------------|-----------------|----------------|---------------|---------------|--------------------|
| Identity of party involved               | Description of asset (include interest rate and maturity in case of loan) | Number of purchases | Number of sales | Purchase price | Selling price | Cost of asset | Net gain or (loss) |
| Bank of New York Mellon Trust Operations | EB Temporary Investment FD                                                | 489                 | \$ -            | \$ 1,435,917   | \$ -          | \$ -          | \$ -               |
| Bank of New York Mellon Trust Operations | EB Temporary Investment FD                                                | -                   | \$ 360          | \$ -           | \$ 1,426,667  | \$ 1,426,667  | \$ -               |

See accompanying independent auditors' report.

|                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                                                   |                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| <div>SCHEDULE SB<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div> | <div>Single-Employer Defined Benefit Plan<br/>Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|

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

▶ Round off amounts to nearest dollar.  
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br>Nationwide Retirement Plan                                                                                       | <b>B</b> Three-digit plan number (PN) ▶ 333                                                                                                             |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>Nationwide Mutual Insurance Company                           | <b>D</b> Employer Identification Number (EIN)<br>31-4177100                                                                                             |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                |                                                                               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                                                                                                                                  | <b>Basic Information</b>                                                      |
| <b>1</b> Enter the valuation date: Month <u>1</u> Day <u>1</u> Year <u>2023</u>                                                                                                                                |                                                                               |
| <b>2</b> Assets:                                                                                                                                                                                               |                                                                               |
| <b>a</b> Market value .....                                                                                                                                                                                    | <b>2a</b> 4,791,886,784                                                       |
| <b>b</b> Actuarial value .....                                                                                                                                                                                 | <b>2b</b> 4,791,886,784                                                       |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                            |                                                                               |
|                                                                                                                                                                                                                | (1) Number of participants (2) Vested Funding Target (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                     | 16,524 2,275,062,457 2,275,062,457                                            |
| <b>b</b> For terminated vested participants.....                                                                                                                                                               | 18,735 1,097,491,263 1,097,491,263                                            |
| <b>c</b> For active participants .....                                                                                                                                                                         | 22,311 1,584,872,360 1,586,438,047                                            |
| <b>d</b> Total.....                                                                                                                                                                                            | 57,570 4,957,426,080 4,958,991,767                                            |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                          |                                                                               |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                      | <b>4a</b>                                                                     |
| <b>b</b> Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor..... | <b>4b</b>                                                                     |
| <b>5</b> Effective interest rate .....                                                                                                                                                                         | <b>5</b> 5.35 %                                                               |
| <b>6</b> Target normal cost.....                                                                                                                                                                               |                                                                               |
| <b>a</b> Present value of current plan year accruals.....                                                                                                                                                      | <b>6a</b> 90,616,407                                                          |
| <b>b</b> Expected plan-related expenses .....                                                                                                                                                                  | <b>6b</b> 45,692,000                                                          |
| <b>c</b> Target normal cost .....                                                                                                                                                                              | <b>6c</b> 136,308,407                                                         |

**Statement by Enrolled Actuary**  
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

|                                                                                                    |                                                                                                                                |                                       |
|----------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------|
| <div>SIGN<br/>HERE</div>                                                                           | <div></div> <div>Signature of actuary</div> | <div>09/25/2024</div> <div>Date</div> |
| <div>Timothy J. Geddes</div> <div>Type or print name of actuary</div>                              | <div>23-06181</div> <div>Most recent enrollment number</div>                                                                   |                                       |
| <div>Deloitte Consulting LLP</div> <div>Firm name</div>                                            | <div>(313) 396-3954</div> <div>Telephone number (including area code)</div>                                                    |                                       |
| <div>1001 Woodward Ave, Suite 700</div> <div>Detroit MI 48226</div> <div>Address of the firm</div> |                                                                                                                                |                                       |

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 461,269,243           | 822,593,793            |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                | 461,269,243           | 822,593,793            |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>-26.09</u> % .....                                                                               | -120345145            | -214614721             |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 137956530              |
| <b>b(1)</b> Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.50</u> % ..... |                       | 7587609                |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 145544139              |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       | 145544138              |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    | 269,753,938           | 0                      |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                         | 71,170,160            | 753523210              |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 80.00%  |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 80.00%  |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 124.08% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | <b>17</b> | %       |

**Part IV Contributions and Liquidity Shortfalls****18** Contributions made to the plan for the plan year by employer(s) and employees:

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
| 01/23/2023               | 58,157                            |                                 | 09/10/2024               | 168,000,000                       |                                 |
| 04/11/2023               | 19,823                            |                                 |                          |                                   |                                 |
| 12/14/2023               | 110,967                           |                                 |                          |                                   |                                 |
| 05/28/2024               | 50,000,000                        |                                 |                          |                                   |                                 |
| 06/27/2024               | 50,000,000                        |                                 |                          |                                   |                                 |
| 07/29/2024               | 50,000,000                        |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>18(b)</b>             | 318,188,947                       | <b>18(c)</b> 0                  |

**19** Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

|                                                                                                                         |            |             |
|-------------------------------------------------------------------------------------------------------------------------|------------|-------------|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                    | <b>19a</b> | 0           |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> | 0           |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> | 292,592,808 |

**20** Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

| Liquidity shortfall as of end of quarter of this plan year |         |         |         |
|------------------------------------------------------------|---------|---------|---------|
| (1) 1st                                                    | (2) 2nd | (3) 3rd | (4) 4th |
|                                                            |         |         |         |

**Part V Assumptions Used to Determine Funding Target and Target Normal Cost**

|                                                                                                                                                                                              |                        |                        |                        |                                                     |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                                                                                                                                                                     |                        |                        |                        |                                                     |
| <b>a</b> Segment rates:                                                                                                                                                                      | 1st segment:<br>4.75 % | 2nd segment:<br>5.00 % | 3rd segment:<br>5.74 % | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....                                                                                                                                                 |                        |                        |                        | <b>21b</b> 0                                        |
| <b>22</b> Weighted average retirement age .....                                                                                                                                              |                        |                        |                        | <b>22</b> 61                                        |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                        |                                                     |

**Part VI Miscellaneous Items**

|                                                                                                                                                                        |                                                                     |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| <b>24</b> Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>25</b> Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ....                                      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>26</b> Demographic and benefit information                                                                                                                          |                                                                     |
| <b>a</b> Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ....                             | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>b</b> Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...                       | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>27</b> If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment. ....                                   | <b>27</b>                                                           |

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

|                                                                                                                                      |           |   |
|--------------------------------------------------------------------------------------------------------------------------------------|-----------|---|
| <b>28</b> Unpaid minimum required contributions for all prior years .....                                                            | <b>28</b> | 0 |
| <b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) ..... | <b>29</b> | 0 |
| <b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                    | <b>30</b> | 0 |

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6c) .....                                                                                                                                          | <b>31a</b>          | 136,308,407        |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          | 0                  |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance | Installment        |               |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                | 991,798,353         | 90,829,594         |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   | 0                  |               |
| <b>33</b> If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....                                                           | <b>34</b>           | 227,138,001        |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 71,170,160          | 155,967,841        | 227,138,001   |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 0                  |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 292,592,808        |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 292,592,808        |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 227,138,001        |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

**Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)**

|                                                                                                                                                                                                                                                                                                       |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. <input type="checkbox"/> 2019 <input type="checkbox"/> 2020 <input type="checkbox"/> 2021 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**Schedule SB, Line 26b – Schedule of Projection of Expected Benefit Payments****Attachment to 2023 Form 5500 Schedule SB****EIN/PN 31-4177100/333****Nationwide Retirement Plan**

| Plan Year | Active Participants | Terminated Vested Participants | Retired Participants and Beneficiaries Receiving Payments | Total       |
|-----------|---------------------|--------------------------------|-----------------------------------------------------------|-------------|
| 2023      | 31,044,322          | 11,726,307                     | 212,235,022                                               | 255,005,651 |
| 2024      | 38,485,721          | 14,644,216                     | 207,061,746                                               | 260,191,682 |
| 2025      | 47,082,111          | 19,961,355                     | 202,145,601                                               | 269,189,068 |
| 2026      | 55,114,624          | 26,298,520                     | 206,405,463                                               | 287,818,607 |
| 2027      | 62,823,994          | 34,170,951                     | 201,415,542                                               | 298,410,488 |
| 2028      | 70,202,496          | 41,189,121                     | 196,545,487                                               | 307,937,103 |
| 2029      | 76,785,245          | 47,293,086                     | 191,876,261                                               | 315,954,592 |
| 2030      | 82,750,575          | 53,112,087                     | 186,921,567                                               | 322,784,228 |
| 2031      | 88,142,231          | 57,735,778                     | 181,754,219                                               | 327,632,229 |
| 2032      | 92,983,608          | 62,426,919                     | 176,130,731                                               | 331,541,258 |
| 2033      | 97,488,594          | 66,675,178                     | 170,519,683                                               | 334,683,456 |
| 2034      | 101,793,867         | 70,753,940                     | 164,873,305                                               | 337,421,112 |
| 2035      | 106,133,484         | 73,860,659                     | 158,874,569                                               | 338,868,712 |
| 2036      | 110,546,341         | 76,623,881                     | 152,680,972                                               | 339,851,193 |
| 2037      | 114,760,806         | 78,272,852                     | 145,999,314                                               | 339,032,972 |
| 2038      | 118,366,158         | 79,371,994                     | 139,201,241                                               | 336,939,393 |
| 2039      | 121,325,921         | 79,731,488                     | 132,235,676                                               | 333,293,085 |
| 2040      | 124,648,037         | 80,010,721                     | 125,167,294                                               | 329,826,052 |
| 2041      | 127,254,368         | 79,651,198                     | 117,857,093                                               | 324,762,658 |
| 2042      | 129,640,848         | 78,877,804                     | 110,432,915                                               | 318,951,567 |
| 2043      | 132,173,582         | 77,397,891                     | 103,855,162                                               | 313,426,635 |
| 2044      | 133,695,777         | 75,561,026                     | 96,684,394                                                | 305,941,197 |
| 2045      | 134,981,601         | 73,185,949                     | 89,499,419                                                | 297,666,969 |
| 2046      | 135,741,492         | 70,375,458                     | 82,330,643                                                | 288,447,593 |
| 2047      | 136,186,826         | 67,381,462                     | 75,511,807                                                | 279,080,095 |
| 2048      | 135,777,848         | 64,105,847                     | 68,815,786                                                | 268,699,482 |
| 2049      | 134,311,297         | 60,579,241                     | 62,539,544                                                | 257,430,081 |
| 2050      | 132,352,261         | 56,926,095                     | 56,549,809                                                | 245,828,165 |
| 2051      | 130,262,180         | 53,162,560                     | 50,849,771                                                | 234,274,511 |
| 2052      | 127,447,283         | 49,322,803                     | 45,734,643                                                | 222,504,730 |
| 2053      | 123,997,687         | 45,446,165                     | 41,110,356                                                | 210,554,208 |
| 2054      | 120,405,689         | 41,576,729                     | 36,921,520                                                | 198,903,938 |
| 2055      | 116,228,363         | 37,758,134                     | 33,156,954                                                | 187,143,451 |
| 2056      | 112,066,108         | 34,031,064                     | 29,861,561                                                | 175,958,733 |
| 2057      | 107,499,326         | 30,434,303                     | 27,020,923                                                | 164,954,552 |

**Schedule SB, Line 26b – Schedule of Projection of Expected Benefit Payments****Attachment to 2023 Form 5500 Schedule SB****EIN/PN 31-4177100/333****Nationwide Retirement Plan**

| Plan Year | Active Participants | Terminated Vested Participants | Retired Participants and Beneficiaries Receiving Payments | Total       |
|-----------|---------------------|--------------------------------|-----------------------------------------------------------|-------------|
| 2058      | 102,536,199         | 27,001,714                     | 24,455,037                                                | 153,992,950 |
| 2059      | 97,289,215          | 23,761,851                     | 22,248,798                                                | 143,299,864 |
| 2060      | 91,782,636          | 20,736,663                     | 20,304,811                                                | 132,824,110 |
| 2061      | 86,191,499          | 17,943,076                     | 18,571,572                                                | 122,706,147 |
| 2062      | 80,575,035          | 15,391,106                     | 17,078,390                                                | 113,044,531 |
| 2063      | 74,960,862          | 13,084,864                     | 15,741,907                                                | 103,787,633 |
| 2064      | 69,416,209          | 11,022,966                     | 14,495,978                                                | 94,935,153  |
| 2065      | 64,039,298          | 9,198,958                      | 13,379,123                                                | 86,617,380  |
| 2066      | 58,858,989          | 7,602,381                      | 12,348,973                                                | 78,810,343  |
| 2067      | 53,894,058          | 6,219,683                      | 11,395,044                                                | 71,508,785  |
| 2068      | 49,155,647          | 5,035,137                      | 10,480,798                                                | 64,671,582  |
| 2069      | 44,652,940          | 4,031,647                      | 9,621,885                                                 | 58,306,472  |
| 2070      | 40,392,451          | 3,191,366                      | 8,799,234                                                 | 52,383,051  |
| 2071      | 36,376,801          | 2,496,177                      | 8,009,790                                                 | 46,882,767  |
| 2072      | 32,608,071          | 1,928,161                      | 7,253,930                                                 | 41,790,163  |

**Attachment to Schedule SB of 2023 Form 5500****Name:** Nationwide Retirement Plan**EIN / PIN** 31 - 4177100 / 333**Schedule SB, Line 22 - Description of Weighted Average Retirement Age**

The valuation uses rates of retirement for each age once a participant attains early retirement eligibility. The average weighted retirement age for the plan is calculated as follows:

| Cash Balance |        |                 |             |                | Final Average Pay Eligible |        |                 |             |                |
|--------------|--------|-----------------|-------------|----------------|----------------------------|--------|-----------------|-------------|----------------|
| (A)          | (B)    | (C)             | (D)         | (A) * (D)      | (A)                        | (B)    | (C)             | (D)         | (A) * (D)      |
| Age          | Count  | Retirement Rate | Retirements | Weighted Age   | Age                        | Count  | Retirement Rate | Retirements | Weighted Age   |
| 55           | 10,000 | 10%             | 1000        | 55,000         | 55                         | 10,000 | 6%              | 600         | 33,000         |
| 56           | 9,000  | 10%             | 900         | 50,400         | 56                         | 9,400  | 6%              | 564         | 31,584         |
| 57           | 8,100  | 10%             | 810         | 46,170         | 57                         | 8,836  | 10%             | 884         | 50,388         |
| 58           | 7,290  | 10%             | 729         | 42,282         | 58                         | 7,952  | 10%             | 795         | 46,110         |
| 59           | 6,561  | 10%             | 656         | 38,704         | 59                         | 7,157  | 10%             | 716         | 42,244         |
| 60           | 5,905  | 10%             | 591         | 35,460         | 60                         | 6,441  | 10%             | 644         | 38,640         |
| 61           | 5,314  | 10%             | 531         | 32,391         | 61                         | 5,797  | 10%             | 580         | 35,380         |
| 62           | 4,783  | 15%             | 717         | 44,454         | 62                         | 5,217  | 15%             | 783         | 48,546         |
| 63           | 4,066  | 15%             | 610         | 38,430         | 63                         | 4,434  | 20%             | 887         | 55,881         |
| 64           | 3,456  | 20%             | 691         | 44,224         | 64                         | 3,547  | 20%             | 709         | 45,376         |
| 65           | 2,765  | 20%             | 553         | 35,945         | 65                         | 2,838  | 30%             | 851         | 55,315         |
| 66           | 2,212  | 30%             | 664         | 43,824         | 66                         | 1,987  | 40%             | 795         | 52,470         |
| 67           | 1,548  | 30%             | 464         | 31,088         | 67                         | 1,192  | 40%             | 477         | 31,959         |
| 68           | 1,084  | 30%             | 325         | 22,100         | 68                         | 715    | 40%             | 286         | 19,448         |
| 69           | 759    | 30%             | 228         | 15,732         | 69                         | 429    | 40%             | 172         | 11,868         |
| 70           | 531    | 100%            | 531         | 37,170         | 70                         | 257    | 100%            | 257         | 17,990         |
|              |        |                 |             | <u>613,374</u> |                            |        |                 |             | <u>616,199</u> |

The average weighted retirement age above is the sum of the weighted age (613,374)  
divided by the original count (10,000)

61

The average weighted retirement age above is the sum of the weighted age (616,199)  
divided by the original count (10,000)

62

Number of 2023 Cash Balance Participants

17,828

Number of 2023 Final Average Pay Participants

4,483

The weighted retirement age is the blended retirement age of  
the two groups.

**61**

Nationwide Retirement Plan

Valuation Date: January 1, 2023

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Summary of Plan Provisions**

**Plan Provisions Summary**

|                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective date of the plan      | Restated as of January 1, 2017, as amended through May 2021.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| Plan Year                       | January 1 to December 31.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Entry Date                      | January 1 and July 1 of each Plan Year.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Eligibility                     | For the Plan Year beginning on or after January 1, 2008, each employee will become a participant on the Entry Date coinciding with or next following the later of (a) completion of one-year period of Eligibility Service or (b) reaching age 21.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| Months of Participation Service | For active participants on or after January 1, 1996, one month of Participation Service is credited each calendar month during which he/she is a participant in the plan and works one or more hours.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Months of Accrual Service       | One month of Accrual Service is credited to a participant for each calendar month after December 31, 2001 during which the Participant works one or more hours. A Participant's Accrual Service as of December 31, 2001 is equal to their Participation Service on that date.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Months of Vesting Service       | One month of Vesting Service is credited to a Participant for each calendar month during which the Participant works or receives credit for one or more hours.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Normal Retirement Date          | For NRP participants, the later of (a) the fifth anniversary of participation or (b) age 65 .<br>For NLICARP participants, age 65.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| Early Retirement Date           | Age 55 and 3 Years of Vesting Service for NRP participants.<br>Age 55 and 5 Years of Continuous Service for former NLICARP participants.<br>Age 55 and 5 Years of Vesting Service for former Harleysville participants.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Applicable Interest Rate        | For each calendar quarter, the IRC §417(e) interest rate as published by the IRS for the second month preceding the beginning of such calendar quarter.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Accrued Benefit                 | For participants most recently hired prior to January 1, 2002 with age 55 and above as of January 1, 2017, the accrued benefit is the larger of the accrued benefit from the Account Balance structure of the plan and the accrued benefit from the Final Average Compensation structure.<br><br>For NLICARP Participants, benefits under the prior Provident formula accrued through December 31, 2003 will serve as minimum accrued benefit.<br><br>For participants most recently hired prior to January 1, 2002 with age less than 55 as of January 1, 2017, the benefits earned under the Final Average Compensation structure were frozen as of December 31, 2016, and these participants were moved to the Account Balance structure of the plan.<br><br>For participants hired or rehired after December 31, 2001, the accrued benefit is the accrued benefit from the Account Balance structure of the plan. |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Summary of Plan Provisions**

|                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                     |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
|------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|----------------------------|-----------------------------------------------------|-------------|-----|----|-------------|----|----|---------------|----|----|---------------|----|----|---------------|----|----|
| Pension Covered Compensation | Modified W-2 Compensation for a calendar year (amount reported on the W-2 Wage and Tax Statement, less that portion which represents severance pay, expense reimbursements or reimbursement for relocation expenses and certain other exclusions, plus pre-tax contributions to employer sponsored benefit programs), to a maximum compensation as allowed under IRC §401(a)(17).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                     |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
| Final Average Compensation   | <p>For Benefit Service on or after January 1, 1996:</p> <ul style="list-style-type: none"><li>* The average of the highest 5 consecutive years of Pension Covered Compensation during the last 10 calendar years of service ending with the calendar year of termination of employment.</li></ul> <p>For Benefit Service before January 1, 1996:</p> <ul style="list-style-type: none"><li>* For Months of Nationwide Participation Service Prior to January 1, 1996, the average of the highest 3 consecutive years of Pension Covered Compensation during the last 10 calendar years of service ending with the calendar year of termination of employment.</li><li>* For Months of Wausau Participation Service Prior to January 1, 1996, the average of the highest 3 consecutive calendar year-end rates of base pay during the last 10 calendar years of service ending with the calendar year preceding the calendar year of termination of employment.</li><li>* For Months of Farmland Participation Service Prior to January 1, 1996, the average of the highest 4 years of Pension Covered Compensation during the last 10 calendar years of service ending with the calendar year of termination of employment.</li></ul>                                                                                                                                                                                                                                                                                                                             |                                                     |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
| Account Balance              | <p>For all active participants, an opening account balance was established on January 1, 2002. The opening account balance is the present value of the Normal Retirement Benefit accrued under the Final Average Compensation benefit structure as of December 31, 2001.</p> <p>Interest Credits accrue on the Account Balance each bi-weekly based upon the 30-year Treasury Rate (but not less than 3.25%). Pay credits are credited to the account at each bi-weekly pay period. The amount of the pay credit is based on Accrual Service on the first day of each Plan Year. The pay credit accrual schedule is:</p> <table><tr><td>Accrual Service</td><td>Base Credit<br/>for All Pay</td><td>Excess Credit for Pay in<br/>Excess of the Wage Base</td></tr><tr><td>0 - 3 years</td><td>3%*</td><td>3%</td></tr><tr><td>4 - 9 years</td><td>4%</td><td>4%</td></tr><tr><td>10 - 15 years</td><td>5%</td><td>4%</td></tr><tr><td>16 - 22 years</td><td>6%</td><td>4%</td></tr><tr><td>Over 22 years</td><td>7%</td><td>4%</td></tr></table> <p>Beginning January 1, 2010, participants accruing FAP benefits will not receive pay credits but will continue to receive interest credits on their Account Balance.</p> <p>As of January 1, 2017, FAP Participants with age less than 55 were moved to the Account Balance structure of the plan.</p> <p>*Employees entering the plan through the Harleysville, Inc. acquisition earned an initial base credit of 4%. Harleysville hires after the acquisition earn the standard, initial base rate of 3%.</p> | Accrual Service                                     | Base Credit<br>for All Pay | Excess Credit for Pay in<br>Excess of the Wage Base | 0 - 3 years | 3%* | 3% | 4 - 9 years | 4% | 4% | 10 - 15 years | 5% | 4% | 16 - 22 years | 6% | 4% | Over 22 years | 7% | 4% |
| Accrual Service              | Base Credit<br>for All Pay                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Excess Credit for Pay in<br>Excess of the Wage Base |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
| 0 - 3 years                  | 3%*                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | 3%                                                  |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
| 4 - 9 years                  | 4%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 4%                                                  |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
| 10 - 15 years                | 5%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 4%                                                  |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
| 16 - 22 years                | 6%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 4%                                                  |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |
| Over 22 years                | 7%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 4%                                                  |                            |                                                     |             |     |    |             |    |    |               |    |    |               |    |    |               |    |    |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Summary of Plan Provisions**

|                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
|-----------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Account Balance Benefit</b>                            | The Account Balance Benefit is the account balance converted to a single life annuity as of age 65 using the 30-year Treasury Rates determined as of the beginning of each Calendar quarter (i.e., January 1, April 1, July 1, and October 1 of each year) based on the rate published by the Internal Revenue Service for the second month of the immediately preceding calendar quarter, but never less than 3.25%.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| <b>FAP Benefit (Final Average Compensation Structure)</b> | <p>Participants who have been continuously employed since December 31, 2001 and were age 55 or older as of January 1, 2017, are eligible to continue to accrue benefits under the FAP formula. A Participant's Accrued Benefit from the Final Average Compensation Structure shall be the total of A, B, C, D, and E:</p> <p>A. (i) 1.25% of Final Average Compensation; plus (ii) 0.50% of the excess of Final Average Compensation over Social Security Covered Compensation; such sum multiplied by, (iii) Months of Participation Service after December 31, 1995, converted to years, not to exceed 35 years (total Participation Service is limited to 35 years).</p> <p>B. (i) 1.75% of Final Average Compensation; multiplied by (ii) Months of Farmland Participation Service prior to January 1, 1996, converted to years.</p> <p>C. (i) 1.25% of Final Average Compensation; plus (ii) 0.50% of the excess of Final Average Compensation over Social Security Covered Compensation; such sum multiplied by (iii) Months of Nationwide Participation Service (prior to 1996), converted to years, not to exceed 35 years, such product added to (iv) Months of Nationwide Participation Service (prior to 1996), converted to years, in excess of 35 years, not to exceed 5 years multiplied by (v) 1.66% of Final Average Compensation.</p> <p>D. (i) 1.25% of Final Average Compensation; plus (ii) 0.50% of the excess of Final Average Compensation over Social Security Covered Compensation; such sum multiplied by, (iii) Months of Wausau Participation Service prior to January 1, 1996 converted to years not to exceed 35 years.</p> <p>E. (i) 1.75% of Final Average Compensation; multiplied by (ii) Months of Cooperative Services Company Participation Service prior to January 1, 1996, converted to years.</p> <p>For participants most recently hired prior to January 1, 2002 with age less than 55 as of January 1, 2017, the benefits earned under the Final Average Compensation structure are frozen as of December 31, 2016. These participants are moved to the Account Balance structure of the plan.</p> |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
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**Schedule SB, Part V - Summary of Plan Provisions**

|                                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|--------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>FAP Benefit - Former NLICARP Participants</b> | <p>Participants who have been continuously employed since December 31, 2002 and were age 55 or older as of January 1, 2017, are eligible to continue to accrue benefits under the FAP formula. A Participant's Accrued Benefit from the Final Average Compensation Structure shall be calculated as follows:</p> <p>(i) (A) 1.35% of Final Average Compensation; plus, (B) 0.45% of the excess of Final Average Compensation over Social Security Covered Compensation; such sum multiplied by, (C) Months of Participation Service converted to years not to exceed 30 years as of December 31, 2002; plus, (D) 1.00% of Final Average Compensation; such sum multiplied by, (E) Months of Participation Service as of December 31, 2002 converted to years in excess of 30 years not to exceed 10 years; plus,</p> <p>(ii) (A) 1.25% of Final Average Compensation; plus, (B) 0.50% of the excess of Final Average Compensation over Social Security Covered Compensation; such sum multiplied by, (C) Months of Participation Service converted to years from January 1, 2003 to December 31, 2006 but not more than 35 years minus the years credited under (i) above; plus,</p> <p>(iii) (A) 1.25% of Final Average Compensation; plus, (B) 0.50% of the excess of Final Average Compensation over Social Security Covered Compensation; such sum multiplied by, (C) Months of Participation Service converted to years after December 31, 2006, but not more than 35 years minus the years credited under (i) and (ii), above.</p> <p>For participants most recently hired prior to October 1, 2002 with age less than 55 as of January 1, 2017, the benefits earned under the Final Average Compensation structure are frozen as of December 31, 2016 and these participants are moved to the Account Balance structure of the plan.</p> |
| <b>FAP Enhancement</b>                           | <p>For participants who are eligible for FAP Benefits, the FAP Enhancement is an incremental age 65 annuity. The amount of this enhancement is determined as the age 65 annualized equivalent of the excess, if any, of the Account Balance benefit above the present value of the age 65 FAP benefits.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| <b>Harleysville Benefit</b>                      | <p>Participants from the Harleysville acquisition have a frozen final average pay benefit from the acquired Harleysville pension plan. That benefit is added to any benefit earned under the cash balance formula.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| <b>Present Value of Provident Benefit</b>        | <p>Provident Benefit as accrued under the Provident formula as of December 31, 2003.</p> <p>The present value of the Provident Benefit is calculated based upon the benefit a Participant could commence at the later of attained age or age 65 had he/she incurred an eligible termination based upon Nationwide Participation Service earned to date.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Summary of Plan Provisions**

|                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Available Cash Benefit (ACB)</b> | <p>The portion of benefit that is available to the participant as a lump sum. For any vested Participant the ACB is the greatest of:</p> <p style="margin-left: 40px;">(i) 25% of such Participant's vested Account Balance on his Termination Date, or</p> <p style="margin-left: 40px;">(ii) the lesser of:</p> <p style="margin-left: 80px;">(A) The greater of:</p> <p style="margin-left: 120px;">(a) the present value of the Participant's FAP benefit; or</p> <p style="margin-left: 120px;">(b) the Account Balance Benefit</p> <p style="margin-left: 80px;">(B) \$25,000</p> <p style="margin-left: 40px;">(iii) The present value of the Provident Benefit, if applicable</p> <p>Effective January 1, 2014, the Available Cash Benefit is not available for Participants first hired by the plan sponsor or a Participating Employer on or after January 1, 2014.</p>                                                                                                 |
| <b>Non-Participating Employers</b>  | <p>Service with Non-Participating Employers is not credited for Benefit Service. Compensation with Non-Participating Employers is considered in determining Pension Covered Compensation. Gartmore Morley Financial Services and Gartmore Global Investments became Non-Participating Employers effective April 1, 2000. Nationwide Financial Network was a Non-Participating Employer from October 1, 2002 through January 30, 2008.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| <b>Vesting Schedule</b>             | <p>For NRP participants, 100% after 3 years of Vesting Service.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b>Death Benefit</b>                | <p><b>Account Balance Benefit:</b></p> <p>For a vested member who dies prior to the commencement of benefits, a single lump sum equal to the participant's account balance is paid on death.</p> <p><b>FAP Benefit</b></p> <p style="margin-left: 40px;">Married: For a vested participant who dies prior to the commencement of benefits, the benefit that would have been paid had the participant retired on the date of death and elected a 50% contingent annuity under the FAP benefit.</p> <p style="margin-left: 40px;">Single: For a vested participant who dies prior to the commencement of benefits, the benefit that would have been paid to the beneficiary had the participant retired on the date of death, elected a 10-year Certain &amp; Life and and passed away the next day.</p> <p>This death benefit is payable at the date the participant would have been eligible for retirement and is reduced for early commencement, as under early retirement.</p> |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Summary of Plan Provisions**

| <b>Disability</b>               | <p>For Disability occurring on or prior to 12/31/2009, a participant who receives benefits under both Social Security and the Employer's disability income plan continues to earn Participation Service (for FAP benefit accruals), Accrual Service (For Account Balance Pay Credit percentage) and Vesting Service. For the purposes of calculating the Accrued Benefit, compensation after disability is determined to be the greater of Base Salary, Covered Compensation in the year of disability, and Covered Compensation in the year immediately preceding disability. Ongoing compensation is credited with 2.50% salary increases per year until the date such disability income benefits cease.</p> <p>For Disability occurring after 12/31/2009, a participant who receives benefits under both Social Security and the Employer's disability income plan continues to earn Vesting Service. For the purposes of calculating the Accrued Benefit, compensation after disability is determined to be the greater of Covered Compensation in the year of disability and Covered Compensation in the year immediately preceding disability. For a participant who missed his first day of work between January 1, 2010 and December 31, 2016 on account of his disability, ongoing compensation is credited with 2.50% salary increases per year until the date such disability income benefits cease. For participants who first missed a day of work after December 31, 2016 the above-mentioned Covered Compensation increases are not applicable. For the avoidance of doubt, participants who miss their first day of work after 12/31/09 do not receive continued benefit accruals in the pension plan.</p> |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
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| <b>Early Retirement Benefit</b> | <p>The vested accrued benefit can commence following termination or be deferred to age 65. Benefits commencing prior to Normal Retirement Age are subject to reduction for early commencement based on age and eligibility.</p> <p>Sample Rates are as below:</p> <table><tr><th><u>Age</u></th><th><u>Early- Retirement Factors</u></th></tr><tr><td>35</td><td>0.083371</td></tr><tr><td>40</td><td>0.122868</td></tr><tr><td>45</td><td>0.182965</td></tr><tr><td>50</td><td>0.276421</td></tr><tr><td>55</td><td>0.426000</td></tr><tr><td>60</td><td>0.666667</td></tr><tr><td>62</td><td>0.800000</td></tr><tr><td>65</td><td>1.000000</td></tr></table> <p>Certain other Early Retirement Factors may apply to benefits based only on service through December 31, 2009.</p> <p>For Harleysville participants who become eligible on or after January 1, 1989, the early retirement factors as specified below.</p> <table><tr><th><u>Age</u></th><th><u>Early- Retirement Factors</u></th></tr><tr><td>55</td><td>0.480</td></tr><tr><td>56</td><td>0.520</td></tr><tr><td>57</td><td>0.560</td></tr><tr><td>58</td><td>0.600</td></tr><tr><td>59</td><td>0.640</td></tr><tr><td>60</td><td>0.680</td></tr><tr><td>61</td><td>0.720</td></tr><tr><td>62</td><td>0.760</td></tr><tr><td>63</td><td>0.840</td></tr><tr><td>64</td><td>0.920</td></tr><tr><td>65</td><td>1.000</td></tr></table> <p>Other early retirement factors may apply to certain grandfathered Harleysville benefits.</p>                                                                                                                                                                                                                      | <u>Age</u> | <u>Early- Retirement Factors</u> | 35 | 0.083371 | 40 | 0.122868 | 45 | 0.182965 | 50 | 0.276421 | 55 | 0.426000 | 60 | 0.666667 | 62 | 0.800000 | 65 | 1.000000 | <u>Age</u> | <u>Early- Retirement Factors</u> | 55 | 0.480 | 56 | 0.520 | 57 | 0.560 | 58 | 0.600 | 59 | 0.640 | 60 | 0.680 | 61 | 0.720 | 62 | 0.760 | 63 | 0.840 | 64 | 0.920 | 65 | 1.000 |
| <u>Age</u>                      | <u>Early- Retirement Factors</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 35                              | 0.083371                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 40                              | 0.122868                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 45                              | 0.182965                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 50                              | 0.276421                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 55                              | 0.426000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 60                              | 0.666667                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 62                              | 0.800000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 65                              | 1.000000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| <u>Age</u>                      | <u>Early- Retirement Factors</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 55                              | 0.480                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 56                              | 0.520                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 57                              | 0.560                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 58                              | 0.600                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 59                              | 0.640                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 60                              | 0.680                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 61                              | 0.720                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 62                              | 0.760                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 63                              | 0.840                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 64                              | 0.920                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |
| 65                              | 1.000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |            |                                  |    |          |    |          |    |          |    |          |    |          |    |          |    |          |    |          |            |                                  |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |    |       |

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Part V - Summary of Plan Provisions**

|                                                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Residual FAP Benefit</b>                                      | <p>The amount of accrued benefit remaining after a decision is made with respect to the Available Cash benefit. The residual is calculated as:</p> <p>For each Participant who has received a distribution of his/her Available Cash Benefit, the annuity determined as of the Lump Sum Date that is equal to his/her FAP Benefit plus his/her FAP Enhancement reduced, but not below zero, by the annuity equivalent of his/her Available Cash Benefit.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| <b>Post-Retirement Death Benefit - Harleysville Participants</b> | <p>Upon death of a former Harleysville employee who had completed at least 10 years of service and retired directly from employment with the company after June 30, 1964, there shall be paid to his or her named beneficiary the sum of \$5,000.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>Normal Form of Benefit</b>                                    | <p><u>Married participants</u>: Actuarially reduced 50% joint and survivor annuity</p> <p><u>Single participants</u>: Life annuity</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| <b>Optional Forms</b>                                            | <p>Actuarial equivalent life annuity, other contingent annuities, various certain and life annuities, full lump sums (for present values up to \$50,000) or partial lump sums if hired before January 1, 2014 (up to the greater of \$25,000 or 25% of the Account Balance).</p> <p>For determining lump sum amounts, the present value of the Accrued Benefit from the Final Average Compensation structure is the greater of the present value of an immediately commencing annuity or present value of a deferred annuity commencing at age 65, to the present date using applicable interest rates.</p> <p>For calculating the present value of Variable Benefits, the plan provides for adjustments to the interest rate.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| <b>Actuarial Equivalence</b>                                     | <p>The mortality table set forth in IRC §417(e), 7.50% interest rate for Fixed Annuity Benefits and 5.00% interest rate for Variable Annuity Benefits.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b>Cost of Living Adjustment</b>                                 | <p>Annuity payments for all pensions in payment status on March 1, 1986 are guaranteed a 3% annual increase.</p> <p>Annuity payments commencing after March 1, 1986 may be guaranteed the 3% annual increase or may be granted a variable increase not to exceed 3% based upon the investment earnings of the Variable Annuity Fund and the Excess Interest Account established on March 1, 1986. The annual increase for eligible participants whose benefits include accruals after December 31, 1993 shall also be limited to increases in the CPI and shall not occur prior to the calendar year after the participant attains age 65. Any portion of the Participant's Accrued Benefit under the Final Average Compensation structure attributable to Benefit Service earned on or after January 1, 1996 or under other predecessor plans will not be eligible for the variable increase.</p> <p>For eligible participants terminating employment after January 31, 1991, the first variable annuity increase will be pro-rated based on the number of monthly payments received prior to March 1. If the participant earned Service or Compensation after December 31, 1993, no increase will be applied if only 2 or fewer monthly payments are received prior to March 1.</p> |
| <b>Changes Since Prior Valuation</b>                             | <p>None</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |

## NATIONWIDE RETIREMENT PLAN

Plan Number: 333  
 EIN: 31-4177100

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

December 31, 2023

(in thousands)

| (a) | (b)<br>Identity of issuer, borrower,<br>lessor or similar party | (c)<br>Description of investment including maturity date,<br>rate of interest, collateral, par or maturity value | (d)<br>Cost  | (e)<br>Current<br>Value |
|-----|-----------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------|-------------------------|
| *   | Nationwide Life Insurance Company                               | Guaranteed investment fund, 4.30% crediting rate                                                                 | \$ 7,720     | \$ 6,982                |
| *   | Nationwide Life Insurance Company                               | 401(h) guaranteed investment fund, 3.85% crediting rate                                                          | \$ 10,901    | \$ 9,852                |
| *   | Bank of New York Mellon Trust Operations                        | Assets held in trust, multiple investments (see Attachment A)                                                    | \$ 5,189,155 | \$ 4,895,292            |
| *   | Indicates party-in-interest                                     |                                                                                                                  |              |                         |

**NATIONWIDE RETIREMENT PLAN**

Plan Number: 333

EIN: 31-4177100

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

Year ended December 31, 2023

*(in thousands)*

| (a)<br>Identity of issuer, borrower,<br>lessor or similar party | (b)<br>Description of investment including maturity date,<br>rate of interest, collateral, par or maturity value | (c)<br>Cost of<br>acquisitions | (d)<br>Proceeds of<br>dispositions |
|-----------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------------------------|------------------------------------|
| Bank of New York Mellon Trust Operations                        | Assets held in trust, multiple investments (see Attachment B)                                                    | \$ 44,749                      | \$ 2,436                           |

See accompanying independent auditors' report.

## Attachment A

| Security description 1         | Security description 2        | Shares/Par     | Base cost     | Base market value |
|--------------------------------|-------------------------------|----------------|---------------|-------------------|
| IRS P SOFR                     | PUT MAR 24 001.600 ED 031824  | 125,000,000.00 | 4,600,000.00  | 2,015.00          |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2051 DD 11/15/21 | 121,000,000.00 | 46,651,936.76 | 39,914,270.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2048 DD 08/15/18 | 118,000,000.00 | 53,532,639.99 | 42,557,880.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2048 DD 02/15/18 | 116,000,000.00 | 65,248,081.73 | 42,546,480.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2049 DD 02/15/19 | 111,000,000.00 | 43,332,329.45 | 39,433,860.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2049 DD 08/15/19 | 110,000,000.00 | 63,054,189.05 | 38,637,500.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2047 DD 08/15/17 | 105,300,000.00 | 61,458,922.91 | 39,267,423.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2050 DD 05/15/20 | 102,000,000.00 | 41,388,025.02 | 35,110,440.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2046 DD 08/15/16 | 100,000,000.00 | 47,157,034.64 | 38,709,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2051 DD 08/16/21 | 95,000,000.00  | 38,501,084.21 | 31,503,900.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2050 DD 08/17/20 | 90,000,000.00  | 33,668,707.75 | 30,735,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2050 DD 02/18/20 | 88,000,000.00  | 33,607,027.81 | 30,470,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2048 DD 05/15/18 | 87,000,000.00  | 31,501,027.69 | 31,623,630.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2052 DD 02/15/22 | 85,000,000.00  | 34,415,552.35 | 27,881,700.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2049 DD 05/15/19 | 78,000,000.00  | 31,115,821.67 | 27,537,120.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2047 DD 02/15/17 | 74,000,000.00  | 34,579,769.19 | 28,100,760.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2043 DD 02/15/13 | 63,000,000.00  | 32,913,884.43 | 28,211,400.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2052 DD 11/15/22 | 60,000,000.00  | 20,820,838.67 | 19,527,600.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2049 DD 11/15/19 | 56,000,000.00  | 20,223,560.00 | 18,774,000.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 02/15/2050 DD 02/18/20 | 56,000,000.00  | 20,214,040.00 | 18,659,760.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 05/15/2050 DD 05/15/20 | 56,000,000.00  | 19,913,040.00 | 18,581,360.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2050 DD 11/16/20 | 56,000,000.00  | 19,941,320.00 | 18,364,080.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 05/15/2051 DD 05/17/21 | 56,000,000.00  | 19,037,420.30 | 18,663,680.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2048 DD 11/15/18 | 54,000,000.00  | 19,968,930.00 | 18,560,880.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 02/15/2049 DD 02/15/19 | 53,000,000.00  | 19,874,300.00 | 18,096,320.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 05/15/2049 DD 05/15/19 | 53,000,000.00  | 19,584,150.00 | 17,939,970.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 08/15/2048 DD 08/15/18 | 52,000,000.00  | 19,787,820.00 | 17,997,720.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2045 DD 02/17/15 | 50,800,000.00  | 32,067,839.49 | 20,882,356.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2048 DD 11/15/18 | 50,000,000.00  | 20,943,537.56 | 17,905,000.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 02/15/2044 DD 02/18/14 | 49,700,000.00  | 31,709,562.76 | 21,300,426.00     |
| U S TREASURY BD CPN STRIP      | 0.000% 11/15/2042 DD 11/15/12 | 42,000,000.00  | 24,319,680.00 | 18,365,760.00     |
| ANHEUSER-BUSCH COS LLC / ANHEU | 4.900% 02/01/2046 DD 02/01/19 | 35,000,000.00  | 37,226,576.54 | 34,327,650.00     |

| Security description 1         | Security description 2        | Shares/Par    | Attachment A  |                   |
|--------------------------------|-------------------------------|---------------|---------------|-------------------|
|                                |                               |               | Base cost     | Base market value |
| US GOVT BLDING OPEN-END FEEDER | 1 LP                          | 25,075,288.47 | 16,883,364.00 | 24,965,724.54     |
| ICG SR DEBT PTNS FD SDP 4B LP  |                               | 23,641,384.00 | 24,143,787.39 | 24,173,218.00     |
| AT&T INC                       | 3.500% 09/15/2053 DD 03/15/21 | 23,070,000.00 | 18,369,249.37 | 16,817,799.30     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2049 DD 11/15/19 | 23,000,000.00 | 9,272,850.82  | 8,029,990.00      |
| UBS GROUP AG 144A              | VAR RT 08/12/2033 DD 08/12/22 | 23,000,000.00 | 22,959,899.23 | 24,543,530.00     |
| VERIZON COMMUNICATIONS INC     | 2.987% 10/30/2056 DD 04/30/21 | 22,807,000.00 | 17,784,509.17 | 15,147,269.05     |
| EB TEMP INV FD                 | 1.147% 12/31/2049 DD 11/01/01 | 22,734,282.99 | 22,734,282.99 | 22,734,282.99     |
| ORACLE CORP                    | 4.125% 05/15/2045 DD 05/05/15 | 22,500,000.00 | 25,019,002.40 | 18,427,950.00     |
| TRS EL SP 0 11/15/47 GOVT      | P SOFR 1D +18 BPS 2024 JAN 12 | 21,217,500.00 | -             | 4,160,651.83      |
| TRS EL SP 0 02/15/49 GOVT      | P SOFR 1D +18 BPS 2024 JAN 12 | 20,980,500.00 | -             | 4,066,458.34      |
| TRS EL SP 0 11/15/50 GOVT      | P SOFR 1D +18 BPS 2024 JAN 12 | 20,887,500.00 | -             | 4,317,977.77      |
| ASHTED CAPITAL INC 144A        | 4.250% 11/01/2029 DD 11/04/19 | 20,011,000.00 | 20,598,280.58 | 18,706,683.02     |
| VANGUARD GROUP INC             | 2.670% 08/22/2040 DD 08/19/20 | 20,000,000.00 | 20,000,000.00 | 13,960,000.00     |
| PEPPERTREE CAPITAL FUND VIII   | LP                            | 19,099,545.00 | 17,571,062.00 | 19,463,942.00     |
| LOCKHEED MARTIN CORP           | 4.700% 05/15/2046 DD 11/23/15 | 18,000,000.00 | 18,631,101.75 | 17,667,720.00     |
| VISTRA OPERATIONS CO LLC 144A  | 4.300% 07/15/2029 DD 06/11/19 | 17,604,000.00 | 18,530,686.66 | 16,488,434.52     |
| RTX CORP                       | 4.500% 06/01/2042 DD 06/01/12 | 17,500,000.00 | 18,258,760.61 | 15,942,675.00     |
| WELLS FARGO & CO               | 4.750% 12/07/2046 DD 12/08/16 | 17,500,000.00 | 17,471,039.83 | 15,519,000.00     |
| BLACKROCK DIR LDG FDR IX-L LP  |                               | 17,039,240.50 | 14,762,266.94 | 17,592,038.20     |
| CHARTER COMMUNICATIONS OPERATI | 4.800% 03/01/2050 DD 10/24/19 | 17,000,000.00 | 19,372,228.10 | 13,176,020.00     |
| GOLDMAN SACHS GROUP INC/THE    | VAR RT 04/22/2042 DD 04/22/21 | 17,000,000.00 | 14,622,822.40 | 13,061,440.00     |
| NTHRN CA PWR AGY REVENUE       | 7.311% 06/01/2040 DD 06/24/10 | 16,555,000.00 | 19,522,338.98 | 19,252,306.15     |
| OAKTREE OPPORTUNITIES FD XI LP |                               | 16,519,063.00 | 15,641,496.45 | 16,828,572.00     |
| FP SOLAR FINANCE LP            |                               | 16,078,506.00 | 13,763,507.00 | 16,438,284.00     |
| CORE SR LENDING FUND LP        |                               | 15,934,969.52 | 16,149,679.83 | 16,343,200.00     |
| MPLX LP                        | 4.500% 04/15/2038 DD 02/08/18 | 15,500,000.00 | 16,573,149.07 | 13,832,045.00     |
| EB TEMP INV FD                 | 1.147% 12/31/2049 DD 11/01/01 | 15,353,198.23 | 15,353,198.23 | 15,353,198.23     |
| CONNECTICUT LIGHT AND POWER CO | 4.000% 04/01/2048 DD 03/28/18 | 15,100,000.00 | 16,004,069.53 | 12,865,502.00     |
| APPLE INC                      | 4.650% 02/23/2046 DD 02/23/16 | 15,000,000.00 | 15,869,881.33 | 14,842,800.00     |
| APPLE INC                      | 3.950% 08/08/2052 DD 08/08/22 | 15,000,000.00 | 14,817,378.79 | 13,173,150.00     |
| DUKE ENERGY CAROLINAS LLC      | 3.875% 03/15/2046 DD 03/11/16 | 15,000,000.00 | 14,955,688.90 | 12,191,700.00     |
| MIDAMERICAN ENERGY CO          | 3.650% 08/01/2048 DD 02/01/18 | 15,000,000.00 | 14,884,584.98 | 11,921,550.00     |

| Security description 1         | Security description 2        | Shares/Par    | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|---------------|---------------|-------------------|
|                                |                               |               |               | Base market value |
| NBCUNIVERSAL MEDIA LLC         | 4.450% 01/15/2043 DD 10/05/12 | 15,000,000.00 | 14,033,385.01 | 13,728,450.00     |
| MERCATO PARTNERS GROWTH III LP |                               | 14,668,797.00 | 5,696,379.84  | 13,585,213.00     |
| EXETER INDUSTRIAL VALUE FD V   | LP                            | 14,649,835.70 | 8,980,006.67  | 14,612,119.88     |
| T-MOBILE USA INC               | 4.500% 04/15/2050 DD 04/15/21 | 14,500,000.00 | 17,561,721.20 | 12,863,965.00     |
| CREDIT SUISSE AG/NEW YORK NY   | 1.250% 08/07/2026 DD 08/09/21 | 13,900,000.00 | 12,195,893.66 | 12,606,605.00     |
| TCW RESCUE FIN FUND LP         |                               | 13,816,505.25 | 13,694,236.72 | 14,345,739.85     |
| TEC HEDLAND PTY LTD            | 4.070% 06/30/2042 DD 10/22/20 | 13,600,862.90 | 9,963,172.33  | 8,187,719.47      |
| U S TREASURY BD CPN STRIP      | 0.000% 05/15/2042 DD 05/15/12 | 13,500,000.00 | 7,924,770.00  | 6,047,865.00      |
| DERMODY PROP INDUST FD III LP  |                               | 13,484,744.00 | 7,222,444.59  | 13,698,686.01     |
| WATERTON RES PROP VENT XIII    | VENTURE XIII LP               | 13,409,359.00 | 9,087,779.78  | 12,803,704.00     |
| DE SHAW OCULUS INTERNATIONAL   | FUND                          | 13,206,257.00 | 5,263,143.11  | 12,263,250.00     |
| BLACKSTONE INFRA PTNRS F2 LP   |                               | 13,022,511.19 | 8,038,508.59  | 13,063,528.00     |
| BANK OF AMERICA CORP           | VAR RT 03/13/2052 DD 03/11/21 | 13,000,000.00 | 13,388,733.27 | 10,055,500.00     |
| BAYER US FINANCE II LLC 144A   | 4.875% 06/25/2048 DD 06/25/18 | 13,000,000.00 | 14,954,104.68 | 11,002,030.00     |
| ENTERPRISE PRODUCTS OPERATING  | 4.900% 05/15/2046 DD 05/07/15 | 13,000,000.00 | 13,934,112.23 | 12,448,800.00     |
| J M SMUCKER CO/THE             | 6.500% 11/15/2053 DD 10/25/23 | 13,000,000.00 | 12,907,640.25 | 15,062,580.00     |
| PENNSYLVANIA ELECTRIC CO       | 6.150% 10/01/2038 DD 09/30/09 | 12,815,000.00 | 17,115,176.57 | 13,314,400.55     |
| AMGEN INC                      | 4.663% 06/15/2051 DD 12/15/16 | 12,656,000.00 | 13,081,568.50 | 11,548,726.56     |
| YUKON CAPITAL PARTNERS IV LP   |                               | 12,562,449.00 | 12,755,842.55 | 12,368,382.00     |
| OCCIDENTAL PETROLEUM CORP      | 6.200% 03/15/2040 DD 09/15/19 | 12,500,000.00 | 13,358,446.37 | 12,906,250.00     |
| ILLINOIS ST                    | 5.650% 12/01/2038 DD 12/19/13 | 12,500,000.00 | 12,739,890.07 | 12,362,625.00     |
| CROW HOLDINGS MULTI FAM TO     | HOLD FD RESTRICTED            | 12,477,764.00 | 9,326,550.00  | 11,012,401.00     |
| EB TEMP INV FD                 | 1.147% 12/31/2049 DD 11/01/01 | 12,465,729.83 | 12,465,729.83 | 12,465,729.83     |
| DISCOVERY COMMUNICATIONS LLC   | 4.000% 09/15/2055 DD 03/15/21 | 12,386,000.00 | 9,725,511.41  | 8,849,425.42      |
| MUNI ELEC AUTH OF GEORGIA      | 6.637% 04/01/2057 DD 03/11/10 | 12,359,000.00 | 14,655,001.59 | 14,102,607.72     |
| REYNOLDS AMERICAN INC          | 7.250% 06/15/2037 DD 06/21/07 | 12,276,000.00 | 12,587,660.78 | 13,356,042.48     |
| CONTINENTAL RESOURCES INC/OK   | 4.900% 06/01/2044 DD 05/19/14 | 12,250,000.00 | 13,142,419.59 | 9,932,177.50      |
| PRETIUM RESIDENTIAL RE FD II   | LP                            | 12,012,618.00 | 2,783,379.00  | 11,425,983.00     |
| COMMONWEALTH EDISON CO         | 4.000% 03/01/2048 DD 02/20/18 | 12,000,000.00 | 11,998,002.38 | 10,197,480.00     |
| INTEL CORP                     | 4.100% 05/19/2046 DD 05/19/16 | 12,000,000.00 | 13,305,366.20 | 10,617,840.00     |
| NORTHERN STATES POWER CO/MN    | 3.400% 08/15/2042 DD 08/13/12 | 12,000,000.00 | 10,448,352.55 | 9,557,280.00      |
| PFIZER INVESTMENT ENTERPRISES  | 5.300% 05/19/2053 DD 05/19/23 | 12,000,000.00 | 11,188,967.31 | 12,299,040.00     |

| Security description 1         | Security description 2        | Shares/Par    | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|---------------|---------------|-------------------|
|                                |                               |               |               | Base market value |
| UNION PACIFIC CORP             | 3.839% 03/20/2060 DD 03/20/20 | 12,000,000.00 | 11,988,691.13 | 9,834,120.00      |
| WALT DISNEY CO/THE             | 6.150% 03/01/2037 DD 09/01/19 | 12,000,000.00 | 15,075,746.18 | 13,329,240.00     |
| ONE ROCK CAP PARTNERS III LP   |                               | 11,863,821.00 | 7,009,847.00  | 12,440,329.00     |
| COMCAST CORP                   | 2.987% 11/01/2063 DD 05/01/22 | 11,717,000.00 | 11,627,679.34 | 7,595,193.74      |
| HPS SPECIALTY LOAN FUND V-L LP |                               | 11,676,642.81 | 11,538,808.42 | 11,841,445.00     |
| VISTA EQUITY PTNRS FD V        | COINVEST I LP                 | 11,552,140.00 | 2,344,254.00  | 11,849,650.00     |
| CENTERPOINT ENERGY HOUSTON ELE | 3.950% 03/01/2048 DD 02/28/18 | 11,500,000.00 | 11,469,636.44 | 9,797,770.00      |
| CVS HEALTH CORP                | 4.250% 04/01/2050 DD 03/31/20 | 11,500,000.00 | 13,681,946.92 | 9,643,325.00      |
| JPMORGAN CHASE & CO            | 5.600% 07/15/2041 DD 07/21/11 | 11,500,000.00 | 11,462,321.52 | 12,263,370.00     |
| PEPPERTREE CAP FD VII QP LP    |                               | 11,408,620.00 | 9,458,621.00  | 11,659,187.00     |
| VISTA CREDIT PARTNERS FUND III | LP                            | 11,361,523.00 | 11,787,046.00 | 11,648,114.00     |
| SOLAR STAR FUNDING LLC 144A    | 5.375% 06/30/2035 DD 06/27/13 | 11,163,847.50 | 11,163,847.50 | 11,084,360.91     |
| SILVER LAKE PARTNERS IV LP     |                               | 11,080,905.56 | -             | 12,127,163.00     |
| AMERICAN HOMES 4 RENT LP       | 3.375% 07/15/2051 DD 07/08/21 | 11,000,000.00 | 11,048,866.20 | 7,566,570.00      |
| SOUTHERN CALIFORNIA EDISON CO  | 4.875% 03/01/2049 DD 03/15/19 | 11,000,000.00 | 8,716,949.61  | 10,142,990.00     |
| U S TREASURY BD PRIN STRIP     | 0.000% 11/15/2050 DD 11/16/20 | 11,000,000.00 | 5,662,881.30  | 3,730,430.00      |
| VERIZON COMMUNICATIONS INC     | 3.550% 03/22/2051 DD 03/22/21 | 11,000,000.00 | 12,049,774.66 | 8,489,030.00      |
| NGPL PIPECO LLC 144A           | 7.768% 12/15/2037 DD 12/21/07 | 10,839,000.00 | 14,427,461.12 | 12,055,460.97     |
| OAK ST RE CAP NET LEASE PROP   | FD LP                         | 10,772,871.76 | 10,776,695.98 | 10,686,543.00     |
| TPG ASIA VII (B) LP            |                               | 10,653,863.00 | 8,081,173.00  | 10,657,364.00     |
| VISTA EQUITY PARTNERS FD V LP  |                               | 10,653,574.00 | 2,190,371.00  | 10,739,938.00     |
| ARES CAPITAL EUR V (D) LEVERED |                               | 10,552,391.61 | 10,537,973.47 | 10,920,311.00     |
| CLEARLAKE CAPITAL PTNRS VI LP  |                               | 10,503,542.26 | 5,339,066.62  | 11,131,535.00     |
| TYSON FOODS INC                | 5.100% 09/28/2048 DD 09/28/18 | 10,500,000.00 | 8,225,806.75  | 9,555,840.00      |
| ARES PRIVATE CR SOLUTIONS II   | LP                            | 10,479,845.74 | 10,473,147.02 | 10,732,688.00     |
| PREFERRED TERM SECURITIES 144A | VAR RT 03/22/2038 DD 03/01/06 | 10,465,935.31 | 7,565,184.13  | 8,350,769.78      |
| PEPPERTREE CAP FUND IX QP LP   |                               | 10,449,384.00 | 9,596,634.00  | 10,756,870.00     |
| PRETIUM RES CREDIT FUND II LP  |                               | 10,353,372.00 | 10,318,405.00 | 10,657,177.00     |
| ABBVIE INC                     | 4.700% 05/14/2045 DD 05/14/15 | 10,250,000.00 | 11,435,811.45 | 9,801,972.50      |
| ERAC USA FINANCE LLC 144A      | 5.625% 03/15/2042 DD 03/15/12 | 10,186,000.00 | 10,302,247.55 | 10,600,570.20     |
| NUTRIEN LTD                    | 5.875% 12/01/2036 DD 12/01/17 | 10,100,000.00 | 11,239,720.29 | 10,539,754.00     |
| AT&T INC                       | 4.550% 03/09/2049 DD 09/07/16 | 10,000,000.00 | 11,691,861.90 | 8,772,600.00      |

| Security description 1         | Security description 2        | Shares/Par    | Attachment A  |                   |
|--------------------------------|-------------------------------|---------------|---------------|-------------------|
|                                |                               |               | Base cost     | Base market value |
| ATMOS ENERGY CORP              | 4.125% 03/15/2049 DD 03/04/19 | 10,000,000.00 | 9,964,225.68  | 8,625,200.00      |
| BANK OF AMERICA CORP           | VAR RT 04/22/2042 DD 04/22/21 | 10,000,000.00 | 10,000,000.00 | 7,861,100.00      |
| BOEING CO/THE                  | 3.750% 02/01/2050 DD 07/31/19 | 10,000,000.00 | 9,828,634.17  | 7,793,000.00      |
| BOEING CO/THE                  | 5.705% 05/01/2040 DD 05/04/20 | 10,000,000.00 | 12,063,207.51 | 10,377,700.00     |
| BPCE SA 144A                   | VAR RT 10/19/2042 DD 10/19/21 | 10,000,000.00 | 10,000,000.00 | 7,065,000.00      |
| BROADCOM INC 144A              | 3.500% 02/15/2041 DD 01/19/21 | 10,000,000.00 | 9,974,098.27  | 7,954,700.00      |
| BROOKFIELD FINANCE INC         | 4.700% 09/20/2047 DD 09/14/17 | 10,000,000.00 | 12,461,373.14 | 8,725,200.00      |
| BURLINGTON NORTHERN SANTA FE L | 4.950% 09/15/2041 DD 08/22/11 | 10,000,000.00 | 10,115,668.64 | 9,954,300.00      |
| BURLINGTON NORTHERN SANTA FE L | 5.150% 09/01/2043 DD 08/22/13 | 10,000,000.00 | 10,141,302.57 | 10,273,200.00     |
| CHICK-FIL-A INC                | 2.090% 10/29/2030 DD 10/29/20 | 10,000,000.00 | 10,000,000.00 | 8,458,000.00      |
| CITIGROUP INC                  | VAR RT 03/26/2041 DD 03/26/20 | 10,000,000.00 | 13,165,690.35 | 10,060,800.00     |
| ENERGY TRANSFER LP             | 7.500% 07/01/2038 DD 03/28/08 | 10,000,000.00 | 11,260,704.43 | 11,599,000.00     |
| ENTERGY ARKANSAS LLC           | 2.650% 06/15/2051 DD 09/11/20 | 10,000,000.00 | 9,963,423.48  | 6,308,800.00      |
| EVERGY METRO INC               | 5.300% 10/01/2041 DD 09/20/11 | 10,000,000.00 | 10,530,049.87 | 9,924,300.00      |
| FLORIDA POWER & LIGHT CO       | 4.050% 06/01/2042 DD 05/15/12 | 10,000,000.00 | 10,026,376.57 | 8,839,700.00      |
| ITC HOLDINGS CORP 144A         | 6.375% 09/30/2036 DD 10/10/06 | 10,000,000.00 | 11,130,202.05 | 10,394,900.00     |
| MCCORMICK & CO INC/MD          | 4.950% 04/15/2033 DD 04/06/23 | 10,000,000.00 | 9,779,620.49  | 10,057,200.00     |
| MCDONALD'S CORP                | 4.875% 12/09/2045 DD 12/09/15 | 10,000,000.00 | 10,394,269.54 | 9,843,700.00      |
| METLIFE INC                    | 4.600% 05/13/2046 DD 11/13/15 | 10,000,000.00 | 9,966,859.73  | 9,512,000.00      |
| NATIONAL AUSTRALIA BANK L 144A | VAR RT 01/12/2037 DD 01/12/22 | 10,000,000.00 | 10,000,000.00 | 8,314,900.00      |
| PECO ENERGY CO                 | 3.900% 03/01/2048 DD 02/23/18 | 10,000,000.00 | 9,956,563.04  | 8,443,100.00      |
| PUBLIC SERVICE ELECTRIC AND GA | 3.800% 03/01/2046 DD 03/03/16 | 10,000,000.00 | 9,962,911.79  | 8,291,900.00      |
| SIEMENS FINANCIERINGSMAAT 144A | 4.400% 05/27/2045 DD 05/27/15 | 10,000,000.00 | 9,938,383.72  | 9,456,200.00      |
| UNITEDHEALTH GROUP INC         | 3.750% 10/15/2047 DD 10/25/17 | 10,000,000.00 | 9,919,326.68  | 8,269,900.00      |
| VAR ENERGI ASA 144A            | 8.000% 11/15/2032 DD 11/15/22 | 10,000,000.00 | 10,225,260.15 | 11,196,000.00     |
| BRITISH AIRWAYS 2021-1 CL 144A | 2.900% 09/15/2036 DD 07/28/21 | 9,942,216.19  | 9,976,528.65  | 8,507,653.81      |
| STRATUS INLET LTD              |                               | 9,875,976.51  | 5,492,859.41  | 9,582,465.89      |
| ARES CORPORATE OPP FD V LP     |                               | 9,792,602.30  | 4,920,986.09  | 9,887,946.00      |
| EXXON MOBIL CORP               | 3.452% 04/15/2051 DD 04/15/20 | 9,775,000.00  | 10,589,472.35 | 7,704,361.75      |
| CCY_R 3.747% P 4.07%           | 2042 JUN 30                   | 9,736,857.75  | -             | 9,946,557.14      |
| NAVIS ASIA FUND VIII           |                               | 9,673,895.00  | 4,907,890.40  | 10,285,112.00     |
| NORFOLK SOUTHERN CORP          | 4.550% 06/01/2053 DD 06/13/22 | 9,600,000.00  | 8,335,167.31  | 8,801,952.00      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A  |                   |
|--------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                |                               |              | Base cost     | Base market value |
| PCCP CREDIT X LP               |                               | 9,598,309.94 | 9,701,243.84  | 9,840,539.01      |
| ALMANAC REALTY SEC VIII LP     |                               | 9,581,052.00 | 8,382,209.00  | 9,681,590.00      |
| OWL ROCK FIRST LIEN FD OFF LP  |                               | 9,336,570.00 | 9,523,423.88  | 9,547,071.00      |
| VERITAS CAPITAL FUND VII LP    |                               | 9,235,783.00 | 5,765,110.00  | 9,409,766.00      |
| OAK STREET RE CAP V LP         |                               | 9,113,003.45 | 7,685,074.48  | 9,368,098.00      |
| CHARTER COMMUNICATIONS OPERATI | 6.484% 10/23/2045 DD 10/23/16 | 9,050,000.00 | 9,682,775.18  | 8,923,028.50      |
| MADISON REALTY CAP DEBT FD V   | LP                            | 9,014,399.00 | 8,545,623.13  | 9,231,153.00      |
| BNP PARIBAS SA 144A            | VAR RT 08/12/2035 DD 08/12/20 | 9,000,000.00 | 8,805,540.04  | 7,399,440.00      |
| FEDEX CORP                     | 4.100% 04/15/2043 DD 04/11/13 | 9,000,000.00 | 8,068,743.87  | 7,663,230.00      |
| PHILIP MORRIS INTERNATIONAL IN | 4.875% 11/15/2043 DD 11/12/13 | 9,000,000.00 | 8,958,194.51  | 8,489,160.00      |
| RTX CORP                       | 4.350% 04/15/2047 DD 10/15/20 | 9,000,000.00 | 11,351,150.13 | 7,866,360.00      |
| UNITEDHEALTH GROUP INC         | 5.875% 02/15/2053 DD 10/28/22 | 9,000,000.00 | 8,682,100.42  | 10,231,110.00     |
| VISTRA OPERATIONS CO LLC 144A  | 6.950% 10/15/2033 DD 09/26/23 | 9,000,000.00 | 9,084,554.82  | 9,477,720.00      |
| SILVER LAKE PARTNERS V LP      |                               | 8,980,247.57 | 4,850,886.17  | 9,485,288.00      |
| PEPPERTREE CAP FUND VI QP LP   |                               | 8,971,315.00 | 4,488,206.00  | 9,177,012.00      |
| CIF II OPPORTUNISTIC EMD       | (SERIES 1)                    | 8,921,293.78 | 92,269,266.26 | 78,952,330.47     |
| BELL INSTITUTIONAL FD VI LP    |                               | 8,878,070.33 | 5,402,048.88  | 8,135,000.00      |
| L CATTERTON IX LP              |                               | 8,720,647.00 | 8,234,844.00  | 8,656,104.00      |
| OWL ROCK DIV LDG 2020 FD LP    |                               | 8,693,822.00 | 8,509,401.08  | 8,624,811.00      |
| MAGELLAN MIDSTREAM PARTNERS LP | 5.150% 10/15/2043 DD 10/10/13 | 8,650,000.00 | 8,974,147.64  | 8,079,186.50      |
| CSL FINANCE PLC 144A           | 4.625% 04/27/2042 DD 04/27/22 | 8,612,000.00 | 8,344,603.27  | 8,219,034.44      |
| US OFFICE DEVELOPMENT PROGRAM  | LP                            | 8,594,416.68 | 5,536,374.83  | 6,819,502.14      |
| MICROSOFT CORP                 | 2.525% 06/01/2050 DD 06/01/20 | 8,500,000.00 | 8,622,194.65  | 5,832,445.00      |
| UNITEDHEALTH GROUP INC         | 3.700% 08/15/2049 DD 07/25/19 | 8,500,000.00 | 10,033,900.02 | 6,921,465.00      |
| ALABAMA POWER CO               | 5.200% 06/01/2041 DD 05/24/11 | 8,390,000.00 | 9,112,220.08  | 8,313,063.70      |
| GLENCORE FINANCE CANADA L 144A | 6.900% 11/15/2037 DD 11/20/07 | 8,362,000.00 | 9,121,004.96  | 9,234,240.22      |
| SIRIS PARTNERS IV LP           |                               | 8,242,877.00 | 4,351,092.00  | 7,984,259.00      |
| FUNDAMENTAL PARTNERS III       |                               | 8,237,902.00 | 6,398,385.00  | 8,140,356.00      |
| ALABAMA POWER CO               | 5.500% 03/15/2041 DD 03/10/11 | 8,204,000.00 | 8,965,231.25  | 8,222,951.24      |
| CIM FUND VIII                  |                               | 8,171,755.00 | 12,102,829.79 | 7,603,182.00      |
| PCCP EQUITY VIII LP            |                               | 8,151,156.00 | 6,243,359.76  | 8,311,688.00      |
| AT&T INC                       | 3.550% 09/15/2055 DD 03/15/21 | 8,115,000.00 | 6,975,675.95  | 5,866,982.70      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                |                               |              |               | Base market value |
| GRUPO BIMBO SAB DE CV 144A     | 4.875% 06/27/2044 DD 06/27/14 | 8,095,000.00 | 8,747,783.78  | 7,539,763.95      |
| DETROIT MI CITY SCH DIST       | 7.747% 05/01/2039 DD 12/30/09 | 8,070,000.00 | 9,089,290.40  | 9,541,080.30      |
| BELL INSTITUTIONAL FD VII LLC  |                               | 8,030,875.57 | 6,324,327.60  | 7,383,000.00      |
| GTCR FUND XII-C LP             |                               | 8,005,726.00 | 3,948,537.00  | 8,072,304.00      |
| BP CAPITAL MARKETS AMERICA INC | 3.379% 02/08/2061 DD 02/08/21 | 8,000,000.00 | 7,998,655.17  | 5,821,760.00      |
| CIGNA GROUP/THE                | 6.125% 11/15/2041 DD 05/15/20 | 8,000,000.00 | 10,048,674.86 | 8,778,640.00      |
| CONSUMERS ENERGY CO            | 4.050% 05/15/2048 DD 05/14/18 | 8,000,000.00 | 7,926,646.37  | 6,986,240.00      |
| ENERGY TRANSFER LP             | 6.000% 06/15/2048 DD 06/08/18 | 8,000,000.00 | 9,767,115.92  | 8,085,520.00      |
| EVERGY METRO INC               | 4.200% 03/15/2048 DD 03/01/18 | 8,000,000.00 | 8,003,241.74  | 6,734,880.00      |
| GE-PROLEC TRANSFORMERS INC     | 4.500% 10/15/2022 DD 09/29/21 | 8,000,000.00 | 8,000,000.00  | 7,099,200.00      |
| LOWE'S COS INC                 | 4.050% 05/03/2047 DD 05/03/17 | 8,000,000.00 | 5,615,547.85  | 6,606,240.00      |
| NORTHROP GRUMMAN CORP          | 4.030% 10/15/2047 DD 10/13/17 | 8,000,000.00 | 9,218,668.91  | 6,876,000.00      |
| VERIZON COMMUNICATIONS INC     | 4.000% 03/22/2050 DD 03/20/20 | 8,000,000.00 | 9,345,559.28  | 6,677,040.00      |
| WELLS FARGO & CO               | VAR RT 04/04/2051 DD 03/30/20 | 8,000,000.00 | 10,697,250.36 | 7,612,800.00      |
| REYNOLDS AMERICAN INC          | 8.125% 05/01/2040 DD 11/01/15 | 7,979,000.00 | 9,515,622.69  | 9,162,445.28      |
| OAKTREE OPPORTUNITIES FUND XB  | LP                            | 7,954,951.00 | 7,035,154.00  | 8,069,997.00      |
| MORGAN STANLEY                 | VAR RT 04/22/2042 DD 04/22/21 | 7,850,000.00 | 8,186,369.14  | 6,051,251.00      |
| ALEXANDRIA REAL ESTATE EQUITIE | 5.150% 04/15/2053 DD 02/16/23 | 7,800,000.00 | 6,417,299.83  | 7,555,470.00      |
| MBK PARTNERS FUND IV LP        |                               | 7,788,461.00 | 3,581,436.00  | 7,660,277.00      |
| AT&T INC                       | 3.650% 09/15/2059 DD 03/15/21 | 7,695,000.00 | 6,233,749.56  | 5,538,784.05      |
| L3HARRIS TECHNOLOGIES INC      | 5.600% 07/31/2053 DD 07/31/23 | 7,670,000.00 | 6,980,741.41  | 8,197,005.70      |
| TPG ASIA VI LP                 |                               | 7,613,860.00 | 4,758,860.00  | 7,508,942.00      |
| APPALACHIAN POWER CO           | 3.700% 05/01/2050 DD 05/14/20 | 7,500,000.00 | 8,581,744.12  | 5,633,175.00      |
| ELEVANCE HEALTH INC            | 3.125% 05/15/2050 DD 05/05/20 | 7,500,000.00 | 7,482,593.60  | 5,428,200.00      |
| FUNDAMENTAL PARTNERS IV LP     |                               | 7,464,159.00 | 6,975,040.00  | 7,468,039.00      |
| VISTA EQUITY PARTNERS VII-A    |                               | 7,418,972.00 | 4,695,834.00  | 7,346,346.00      |
| L CATTERTON VIII LP            |                               | 7,371,068.00 | 5,070,933.00  | 7,492,242.00      |
| CYPRUM INVESTORS V LP          |                               | 7,367,523.00 | 6,474,283.00  | 6,964,999.00      |
| AMGEN INC                      | 5.650% 03/02/2053 DD 03/02/23 | 7,325,000.00 | 7,314,569.52  | 7,741,060.00      |
| MOTOROLA SOLUTIONS INC         | 5.500% 09/01/2044 DD 08/19/14 | 7,279,000.00 | 6,353,616.79  | 7,250,029.58      |
| PROVIDENCE EQUITY PTNRS VIII   | LP                            | 7,245,295.00 | 4,872,253.00  | 7,275,247.00      |
| BRITISH AIRWAYS 2021-1 CL 144A | 3.900% 03/15/2033 DD 07/28/21 | 7,215,115.85 | 7,326,675.76  | 6,508,178.80      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| SWAP COLLATERAL WITH BNP       |                               | 7,154,848.05 | 7,154,848.05 | 7,154,848.05      |
| COMCAST CORP                   | 2.887% 11/01/2051 DD 05/01/22 | 7,083,000.00 | 6,985,607.92 | 4,815,094.23      |
| FMR LLC 144A                   | 5.150% 02/01/2043 DD 02/01/13 | 7,075,000.00 | 7,524,792.01 | 6,603,026.75      |
| ONE ROCK CAP PARTNERS II LP    |                               | 7,057,749.00 | 4,388,376.00 | 6,703,749.00      |
| AMAZON.COM INC                 | 4.050% 08/22/2047 DD 02/22/18 | 7,000,000.00 | 6,954,613.30 | 6,336,400.00      |
| BOEING CO/THE                  | 5.805% 05/01/2050 DD 05/04/20 | 7,000,000.00 | 8,834,607.37 | 7,277,970.00      |
| CITIGROUP INC                  | 4.650% 07/30/2045 DD 07/30/15 | 7,000,000.00 | 7,087,991.20 | 6,386,310.00      |
| INTERNATIONAL BUSINESS MACHINE | 4.250% 05/15/2049 DD 05/15/19 | 7,000,000.00 | 8,730,021.62 | 6,150,760.00      |
| KEYSPAN GAS EAST CORP 144A     | 3.586% 01/18/2052 DD 01/18/22 | 7,000,000.00 | 6,936,642.24 | 4,871,090.00      |
| MIDAMERICAN ENERGY CO          | 4.250% 05/01/2046 DD 10/15/15 | 7,000,000.00 | 7,077,892.27 | 6,106,240.00      |
| SHELL INTERNATIONAL FINANCE BV | 4.000% 05/10/2046 DD 05/10/16 | 7,000,000.00 | 6,893,327.39 | 6,094,900.00      |
| BACARDI LTD 144A               | 5.300% 05/15/2048 DD 04/30/18 | 6,950,000.00 | 8,241,096.72 | 6,665,675.50      |
| MID-AMERICA APARTMENTS LP      | 2.875% 09/15/2051 DD 08/19/21 | 6,950,000.00 | 6,888,834.83 | 4,578,034.50      |
| BROOKFIELD INFRA FUND IV-B LP  |                               | 6,918,554.28 | 5,069,983.18 | 7,152,380.00      |
| HARRISON ST RE PTNRS VII       |                               | 6,866,539.00 | 4,661,024.00 | 6,433,365.00      |
| SILVER LAKE PARTNERS VI LP     |                               | 6,849,880.00 | 6,205,291.00 | 7,825,714.00      |
| WASTE CONNECTIONS INC          | 3.050% 04/01/2050 DD 03/13/20 | 6,750,000.00 | 6,581,721.62 | 4,881,262.50      |
| CLEARLAKE FLAGSHIP PLUS PTNS   | LP                            | 6,739,813.00 | 5,898,766.75 | 7,024,088.00      |
| MADISON REALTY CAP DEBT FD IV  | LP                            | 6,697,337.44 | 6,931,991.76 | 7,028,940.00      |
| CLEARLAKE CAPITAL PTNRS V USTE | LP                            | 6,679,137.90 | 4,952,331.08 | 6,951,051.00      |
| DYAL III PENSION INVESTORS LP  |                               | 6,678,347.26 | 960,179.05   | 7,000,689.00      |
| SIERRA PRIVATE INVESTMENT LP   |                               | 6,656,700.00 | 1,325,955.00 | 6,585,300.00      |
| ALPINVEST COINV ONSHORE VIII   | LP                            | 6,611,556.80 | 5,727,768.65 | 6,822,088.00      |
| WALTON STREET REAL ESTATE FUND | VIII LP                       | 6,564,354.26 | 7,962,925.02 | 6,661,251.00      |
| WALT DISNEY CO/THE             | 6.150% 02/15/2041 DD 08/15/19 | 6,505,000.00 | 8,369,650.38 | 7,316,758.95      |
| TARGA RESOURCES CORP           | 4.950% 04/15/2052 DD 04/06/22 | 6,500,000.00 | 6,457,812.02 | 5,725,330.00      |
| VENTAS REALTY LP               | 4.875% 04/15/2049 DD 02/26/19 | 6,500,000.00 | 7,869,706.06 | 5,663,710.00      |
| VODAFONE GROUP PLC             | 5.625% 02/10/2053 DD 02/10/23 | 6,500,000.00 | 6,473,217.72 | 6,587,490.00      |
| DUKE ENERGY CAROLINAS LLC      | 4.000% 09/30/2042 DD 09/21/12 | 6,400,000.00 | 6,312,795.18 | 5,493,312.00      |
| VERITAS CAPITAL FUND VI LP     |                               | 6,393,766.00 | 7,165,367.00 | 5,709,067.00      |
| CROW HLDGS DEV OPP FD I LP     |                               | 6,389,623.00 | 5,963,563.00 | 6,417,108.00      |
| PCCP CREDIT IX LP              |                               | 6,382,639.88 | 7,191,751.54 | 6,755,907.00      |

| Security description 1          | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|---------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                 |                               |              |              | Base market value |
| SOUTHWESTERN ELECTRIC POWER CO  | 3.900% 04/01/2045 DD 03/26/15 | 6,250,000.00 | 6,204,574.54 | 4,816,687.50      |
| TCW DIRECT LENDING VIII LP      |                               | 6,163,846.88 | 6,121,947.18 | 6,446,870.51      |
| DTE ELECTRIC CO                 | 4.050% 05/15/2048 DD 05/07/18 | 6,100,000.00 | 6,230,564.21 | 5,184,451.00      |
| PANAMA GOVERNMENT INTERNATIONAL | 4.500% 04/01/2056 DD 04/01/20 | 6,100,000.00 | 4,569,684.18 | 4,086,024.00      |
| GEM REALTY FUND VI              |                               | 6,098,726.99 | 5,457,108.46 | 6,095,525.00      |
| CARLYLE ALPINVEST PRIVATE MARK  |                               | 6,067,405.62 | 4,999,595.72 | 6,167,860.03      |
| CATALYST FUND V                 |                               | 6,027,168.56 | 4,545,983.97 | 5,605,908.00      |
| BAXTER INTERNATIONAL INC        | 3.132% 12/01/2051 DD 06/01/22 | 6,000,000.00 | 6,000,000.00 | 4,145,160.00      |
| CITIGROUP INC                   | 5.300% 05/06/2044 DD 05/06/14 | 6,000,000.00 | 7,923,129.28 | 5,775,960.00      |
| CSL FINANCE PLC 144A            | 4.750% 04/27/2052 DD 04/27/22 | 6,000,000.00 | 5,799,168.94 | 5,734,920.00      |
| CSLB HOLDING INC                | 2.830% 05/27/2035 DD 05/27/20 | 6,000,000.00 | 6,000,000.00 | 4,972,800.00      |
| CVS HEALTH CORP                 | 5.125% 07/20/2045 DD 07/20/15 | 6,000,000.00 | 6,574,658.37 | 5,694,600.00      |
| DOLLAR TREE INC                 | 3.375% 12/01/2051 DD 12/01/21 | 6,000,000.00 | 6,005,164.16 | 4,174,920.00      |
| EXXON MOBIL CORP                | 4.227% 03/19/2040 DD 03/19/20 | 6,000,000.00 | 6,964,330.10 | 5,589,600.00      |
| GE HEALTHCARE TECHNOLOGIES INC  | 6.377% 11/22/2052 DD 05/22/23 | 6,000,000.00 | 6,000,000.00 | 6,997,980.00      |
| GILEAD SCIENCES INC             | 4.500% 02/01/2045 DD 11/17/14 | 6,000,000.00 | 6,243,481.77 | 5,566,680.00      |
| JPMORGAN CHASE & CO             | VAR RT 02/22/2048 DD 02/22/17 | 6,000,000.00 | 5,807,313.02 | 5,325,840.00      |
| LOWE'S COS INC                  | 4.250% 04/01/2052 DD 03/24/22 | 6,000,000.00 | 4,232,327.04 | 5,098,080.00      |
| PACIFIC GAS AND ELECTRIC CO     | 4.950% 07/01/2050 DD 07/02/20 | 6,000,000.00 | 5,022,574.33 | 5,142,600.00      |
| PRUDENTIAL FINANCIAL INC        | 3.700% 03/13/2051 DD 09/13/19 | 6,000,000.00 | 6,460,731.77 | 4,759,860.00      |
| UNION ELECTRIC CO               | 4.000% 04/01/2048 DD 04/06/18 | 6,000,000.00 | 5,977,765.14 | 4,925,640.00      |
| WESTPAC BANKING CORP            | 3.133% 11/18/2041 DD 11/18/21 | 6,000,000.00 | 6,000,000.00 | 4,208,820.00      |
| SORENSEN CAPITAL PARTNERS III   | LP                            | 5,950,751.00 | 2,594,830.00 | 6,021,012.00      |
| EQT INFRA V (NO 2) USD SCSP2    |                               | 5,798,959.00 | 4,586,976.52 | 6,109,398.00      |
| MEXICO GOVERNMENT INTERNATIONAL | 4.400% 02/12/2052 DD 01/12/22 | 5,795,000.00 | 4,510,564.02 | 4,582,628.05      |
| VISTA EQUITY PTNRS FD VI LP     |                               | 5,778,023.00 | 2,513,178.00 | 5,793,233.00      |
| KINDER MORGAN INC               | 5.550% 06/01/2045 DD 11/26/14 | 5,700,000.00 | 6,507,782.57 | 5,502,438.00      |
| RIVERSIDE STRATEGIC CAP FD I L  | P                             | 5,664,475.00 | 5,194,104.00 | 5,760,699.00      |
| BIOGEN INC                      | 3.250% 02/15/2051 DD 02/15/22 | 5,610,000.00 | 5,001,989.17 | 4,034,824.20      |
| AMF FLORENCE LLC                | 3.210% 12/31/2035 DD 10/30/20 | 5,605,409.99 | 5,605,409.99 | 5,016,841.94      |
| PPC III LP                      |                               | 5,568,124.00 | 4,083,099.00 | 5,648,853.00      |
| COMMONWEALTH BANK OF AUST 144A  | 3.743% 09/12/2039 DD 09/12/19 | 5,540,000.00 | 5,940,782.77 | 4,361,198.80      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              |              | Base market value |
| ALTRIA GROUP INC               | 5.375% 01/31/2044 DD 10/31/13 | 5,500,000.00 | 5,481,273.84 | 5,414,530.00      |
| CONSTELLATION ENERGY GENERATIO | 6.500% 10/01/2053 DD 09/29/23 | 5,500,000.00 | 5,776,883.67 | 6,226,440.00      |
| ONEOK INC                      | 7.150% 01/15/2051 DD 05/07/20 | 5,500,000.00 | 7,307,633.29 | 6,317,575.00      |
| FEDERAL REALTY OP LP           | 3.625% 08/01/2046 DD 07/12/16 | 5,458,000.00 | 5,807,890.18 | 3,768,967.32      |
| NEWSTONE CAPITAL PARTNERS IV   | LP                            | 5,443,679.00 | 5,387,487.00 | 5,396,967.00      |
| ZIMMER BIOMET HOLDINGS INC     | 4.450% 08/15/2045 DD 03/19/15 | 5,400,000.00 | 6,356,530.72 | 4,758,102.00      |
| FMR LLC 144A                   | 6.450% 11/15/2039 DD 11/02/09 | 5,300,000.00 | 5,932,957.72 | 5,689,073.00      |
| ENCAP ENERGY CAPITAL XI        |                               | 5,263,899.50 | 2,652,182.15 | 5,189,671.12      |
| AMGEN INC                      | 4.400% 05/01/2045 DD 05/01/15 | 5,250,000.00 | 5,090,641.80 | 4,674,652.50      |
| PACIFIC GAS AND ELECTRIC CO    | 4.250% 03/15/2046 DD 11/05/15 | 5,250,000.00 | 3,607,097.64 | 4,048,380.00      |
| V GLOBAL 12/20 TL              | 0.000% 12/04/2027 DD 12/04/20 | 5,200,800.00 | 5,096,784.00 | 5,216,922.48      |
| ONEOK PARTNERS LP              | 6.850% 10/15/2037 DD 09/28/07 | 5,183,000.00 | 5,891,028.30 | 5,722,187.49      |
| ALCON FINANCE CORP 144A        | 5.750% 12/06/2052 DD 12/06/22 | 5,115,000.00 | 4,832,051.94 | 5,521,693.65      |
| ABBVIE INC                     | 4.250% 11/21/2049 DD 05/21/20 | 5,100,000.00 | 5,978,233.12 | 4,560,216.00      |
| HUNTINGTON BANCSHARES INC/OH   | VAR RT 08/15/2036 DD 02/15/22 | 5,060,000.00 | 5,060,000.00 | 3,832,089.80      |
| ENERGY SPECTRUM PTNRS VII LP   |                               | 5,038,568.00 | 2,597,989.13 | 5,194,599.90      |
| ARES PRIVATE CREDIT SOLUTIONS  | LP                            | 5,029,730.23 | 4,213,101.20 | 5,141,411.00      |
| COMCAST CORP                   | 3.999% 11/01/2049 DD 10/19/17 | 5,005,000.00 | 4,331,562.34 | 4,191,237.05      |
| ALTRIA GROUP INC               | 4.250% 08/09/2042 DD 08/09/12 | 5,000,000.00 | 4,952,569.58 | 4,071,750.00      |
| AMGEN INC                      | 4.875% 03/01/2053 DD 08/18/22 | 5,000,000.00 | 5,021,782.19 | 4,691,650.00      |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 8.200% 01/15/2039 DD 01/15/11 | 5,000,000.00 | 4,988,203.88 | 6,692,150.00      |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 4.375% 04/15/2038 DD 04/04/18 | 5,000,000.00 | 4,942,588.70 | 4,754,400.00      |
| APPALACHIAN POWER CO           | 6.375% 04/01/2036 DD 04/10/06 | 5,000,000.00 | 5,625,669.90 | 5,377,600.00      |
| APPLE INC                      | 3.750% 11/13/2047 DD 11/13/17 | 5,000,000.00 | 4,847,734.05 | 4,291,150.00      |
| AT&T INC                       | 3.300% 02/01/2052 DD 08/04/20 | 5,000,000.00 | 4,997,293.22 | 3,583,550.00      |
| BANK OF AMERICA CORP           | 5.875% 02/07/2042 DD 02/07/12 | 5,000,000.00 | 5,518,295.78 | 5,405,750.00      |
| BANK OF AMERICA CORP           | 6.110% 01/29/2037 DD 01/29/07 | 5,000,000.00 | 5,149,481.13 | 5,340,350.00      |
| BANK OF AMERICA CORP           | VAR RT 03/20/2051 DD 03/20/20 | 5,000,000.00 | 6,081,309.75 | 4,226,450.00      |
| BANK OF AMERICA CORP           | VAR RT 06/19/2041 DD 06/19/20 | 5,000,000.00 | 5,158,881.01 | 3,592,900.00      |
| BERKSHIRE HATHAWAY ENERGY CO   | 5.150% 11/15/2043 DD 11/08/13 | 5,000,000.00 | 5,267,762.04 | 4,935,400.00      |
| BORGWARNER INC                 | 4.375% 03/15/2045 DD 03/16/15 | 5,000,000.00 | 4,987,017.92 | 4,126,100.00      |
| BP CAPITAL MARKETS AMERICA INC | 2.772% 11/10/2050 DD 08/10/20 | 5,000,000.00 | 4,999,697.25 | 3,359,650.00      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              |              | Base market value |
| BPCE SA 144A                   | VAR RT 01/14/2037 DD 01/14/22 | 5,000,000.00 | 5,000,000.00 | 4,112,900.00      |
| BRISTOL-MYERS SQUIBB CO        | 6.250% 11/15/2053 DD 11/13/23 | 5,000,000.00 | 4,985,872.47 | 5,745,750.00      |
| BURLINGTON NORTHERN SANTA FE L | 4.900% 04/01/2044 DD 03/07/14 | 5,000,000.00 | 5,024,100.95 | 4,951,000.00      |
| CANADIAN PACIFIC RAILWAY CO    | 5.750% 01/15/2042 DD 12/01/11 | 5,000,000.00 | 4,905,898.37 | 5,066,350.00      |
| CARGILL INC 144A               | 3.875% 05/23/2049 DD 05/23/19 | 5,000,000.00 | 4,933,191.42 | 4,126,650.00      |
| CITIGROUP INC                  | VAR RT 05/25/2034 DD 05/25/23 | 5,000,000.00 | 5,168,203.40 | 5,183,150.00      |
| CONSUMERS ENERGY CO            | 3.500% 08/01/2051 DD 03/26/20 | 5,000,000.00 | 5,844,745.13 | 3,936,800.00      |
| CVS HEALTH CORP                | 4.780% 03/25/2038 DD 03/09/18 | 5,000,000.00 | 4,920,637.02 | 4,749,350.00      |
| DAIMLER TRUCK FINANCE NOR 144A | 5.500% 09/20/2033 DD 08/09/23 | 5,000,000.00 | 4,985,963.58 | 5,104,000.00      |
| DELL INTERNATIONAL LLC / EMC C | 3.375% 12/15/2041 DD 06/15/23 | 5,000,000.00 | 4,984,641.49 | 3,782,750.00      |
| DTE ELECTRIC CO                | 2.950% 03/01/2050 DD 02/26/20 | 5,000,000.00 | 5,317,311.02 | 3,504,650.00      |
| DUKE ENERGY CAROLINAS LLC      | 4.250% 12/15/2041 DD 12/08/11 | 5,000,000.00 | 5,116,288.37 | 4,426,750.00      |
| ENERGY TRANSFER LP             | 5.300% 04/01/2044 DD 04/03/14 | 5,000,000.00 | 5,720,655.12 | 4,615,250.00      |
| ENTERGY LOUISIANA LLC          | 4.200% 04/01/2050 DD 03/12/19 | 5,000,000.00 | 4,967,658.71 | 4,239,850.00      |
| ENTERGY TEXAS INC              | 5.000% 09/15/2052 DD 08/25/22 | 5,000,000.00 | 4,974,009.99 | 4,767,500.00      |
| ENTERPRISE PRODUCTS OPERATING  | 5.950% 02/01/2041 DD 01/13/11 | 5,000,000.00 | 5,655,711.27 | 5,374,200.00      |
| FISERV INC                     | 4.400% 07/01/2049 DD 06/24/19 | 5,000,000.00 | 3,651,275.34 | 4,421,450.00      |
| GOLDMAN SACHS GROUP INC/THE    | VAR RT 07/21/2042 DD 07/21/21 | 5,000,000.00 | 5,000,000.00 | 3,660,250.00      |
| HOME DEPOT INC/THE             | 4.950% 09/15/2052 DD 09/19/22 | 5,000,000.00 | 4,933,662.69 | 5,073,150.00      |
| INDIANA MICHIGAN POWER CO      | 4.550% 03/15/2046 DD 03/03/16 | 5,000,000.00 | 4,985,447.82 | 4,487,950.00      |
| INTEL CORP                     | 3.734% 12/08/2047 DD 06/08/18 | 5,000,000.00 | 4,377,146.41 | 4,074,500.00      |
| INTERNATIONAL BUSINESS MACHINE | 4.900% 07/27/2052 DD 07/27/22 | 5,000,000.00 | 4,931,919.87 | 4,839,450.00      |
| JPMORGAN CHASE & CO            | 4.950% 06/01/2045 DD 05/29/15 | 5,000,000.00 | 4,970,019.25 | 4,792,900.00      |
| JPMORGAN CHASE & CO            | VAR RT 11/15/2048 DD 11/10/17 | 5,000,000.00 | 5,979,414.37 | 4,204,450.00      |
| KENTUCKY UTILITIES CO          | 4.375% 10/01/2045 DD 09/28/15 | 5,000,000.00 | 5,081,902.60 | 4,324,600.00      |
| KINDER MORGAN ENERGY PARTNERS  | 5.500% 03/01/2044 DD 02/24/14 | 5,000,000.00 | 5,217,349.83 | 4,741,100.00      |
| MOODY'S CORP                   | 3.250% 05/20/2050 DD 05/20/20 | 5,000,000.00 | 4,936,260.68 | 3,689,950.00      |
| NISOURCE INC                   | 3.950% 03/30/2048 DD 09/14/17 | 5,000,000.00 | 5,812,387.41 | 4,057,550.00      |
| NORTHROP GRUMMAN CORP          | 4.750% 06/01/2043 DD 05/31/13 | 5,000,000.00 | 4,799,167.45 | 4,803,950.00      |
| NUTRIEN LTD                    | 5.625% 12/01/2040 DD 12/01/17 | 5,000,000.00 | 6,283,666.60 | 5,036,700.00      |
| ORACLE CORP                    | 5.375% 07/15/2040 DD 07/15/11 | 5,000,000.00 | 5,336,024.72 | 4,927,500.00      |
| PARAMOUNT GLOBAL               | 4.600% 01/15/2045 DD 01/12/15 | 5,000,000.00 | 4,946,301.62 | 3,814,150.00      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A  |                   |
|--------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                |                               |              | Base cost     | Base market value |
| PECO ENERGY CO                 | 2.850% 09/15/2051 DD 09/14/21 | 5,000,000.00 | 4,995,252.95  | 3,375,550.00      |
| PFIZER INVESTMENT ENTERPRISES  | 5.110% 05/19/2043 DD 05/19/23 | 5,000,000.00 | 4,554,819.88  | 4,997,750.00      |
| PHILLIPS 66                    | 3.300% 03/15/2052 DD 11/15/21 | 5,000,000.00 | 4,964,733.86  | 3,595,350.00      |
| PUBLIC SERVICE ELECTRIC AND GA | 5.375% 11/01/2039 DD 11/24/09 | 5,000,000.00 | 4,988,449.98  | 5,032,050.00      |
| SOUTHERN CO GAS CAPITAL CORP   | 3.150% 09/30/2051 DD 09/10/21 | 5,000,000.00 | 4,957,834.45  | 3,375,100.00      |
| SOUTHWESTERN PUBLIC SERVICE CO | 5.150% 06/01/2052 DD 05/31/22 | 5,000,000.00 | 5,074,185.94  | 4,531,850.00      |
| SUNCOR ENERGY INC              | 6.500% 06/15/2038 DD 06/28/07 | 5,000,000.00 | 5,661,692.14  | 5,356,000.00      |
| TIME WARNER CABLE LLC          | 6.750% 06/15/2039 DD 06/29/09 | 5,000,000.00 | 5,025,451.81  | 4,975,050.00      |
| T-MOBILE USA INC               | 4.375% 04/15/2040 DD 04/15/21 | 5,000,000.00 | 5,676,395.41  | 4,525,000.00      |
| VERIZON COMMUNICATIONS INC     | 3.400% 03/22/2041 DD 03/22/21 | 5,000,000.00 | 4,997,398.21  | 3,994,600.00      |
| VIATRIS INC                    | 4.000% 06/22/2050 DD 06/22/21 | 5,000,000.00 | 5,359,152.86  | 3,530,800.00      |
| VIRGINIA ELECTRIC AND POWER CO | 6.350% 11/30/2037 DD 12/04/07 | 5,000,000.00 | 4,991,544.59  | 5,535,800.00      |
| VIRGINIA ELECTRIC AND POWER CO | 4.600% 12/01/2048 DD 11/28/18 | 5,000,000.00 | 4,974,297.60  | 4,521,900.00      |
| WALMART INC                    | 4.500% 09/09/2052 DD 09/09/22 | 5,000,000.00 | 4,997,603.13  | 4,882,600.00      |
| HS WILDCAT LLC                 | 4.390% 12/31/2060 DD 12/30/20 | 4,998,211.01 | 4,998,211.01  | 4,022,560.22      |
| TPG HEALTHCARE PTNRS           |                               | 4,988,620.00 | 4,578,275.00  | 5,252,057.00      |
| AMPERSAND 2018 LP              |                               | 4,960,531.00 | 6,236,909.00  | 4,724,416.00      |
| INDIUM V (MAURITIUS) HOLDINGS  | LIMITED                       | 4,949,570.00 | 3,311,152.00  | 5,059,935.00      |
| AMPERSAND 2020 LP              |                               | 4,935,094.00 | 5,022,016.00  | 4,930,208.00      |
| NAVIS ASIA FUND VII LP         |                               | 4,905,916.00 | 3,521,810.78  | 4,979,981.00      |
| CROW HLDGS REALTY PTNRS IX LP  |                               | 4,897,031.00 | 4,566,255.00  | 4,744,931.00      |
| GARTMORE PRIVATE EQUITY III LP |                               | 4,890,482.58 | 16,397,735.09 | 5,940,164.14      |
| ABN AMRO BANK NV 144A          | VAR RT 03/13/2037 DD 12/13/21 | 4,833,000.00 | 4,835,053.48  | 3,866,593.32      |
| GIP IV-A/B LP                  |                               | 4,827,666.34 | 4,277,903.48  | 4,942,877.00      |
| RUBENSTEIN PROPERTIES FD III   | LP                            | 4,809,430.00 | 8,884,140.34  | 3,878,789.00      |
| TPG PARTNERS VIII LP           |                               | 4,772,591.00 | 3,345,330.00  | 4,953,600.00      |
| BROOKLYN NAVY YARD             | 5.020% 12/31/2040 DD 02/14/19 | 4,747,772.52 | 4,747,772.52  | 4,518,929.88      |
| ICG SENIOR DEBT PARTNERS FD    |                               | 4,715,089.00 | 4,715,087.21  | 4,756,344.00      |
| DERMODY PROP IND ONTARIO RANCH | COINV                         | 4,709,991.00 | 4,090,423.00  | 4,860,506.00      |
| TRUIST FINANCIAL CORP          | VAR RT 01/26/2034 DD 01/26/23 | 4,700,000.00 | 4,475,100.65  | 4,568,823.00      |
| HARRISON ST RE PARTNERS VIII   | LP                            | 4,676,783.00 | 3,859,721.00  | 4,792,022.00      |
| PCCP EQUITY VII                |                               | 4,662,211.97 | 1,720,997.84  | 4,675,461.00      |

| Security description 1         | Security description 2        | Shares/Par   | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                |                               |              |               | Base market value |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 4.439% 10/06/2048 DD 04/06/17 | 4,650,000.00 | 5,190,140.77  | 4,298,320.50      |
| AT&T INC                       | 4.300% 12/15/2042 DD 06/15/13 | 4,648,000.00 | 4,928,337.82  | 4,056,774.40      |
| DISCOVERY COMMUNICATIONS LLC   | 5.300% 05/15/2049 DD 05/21/19 | 4,600,000.00 | 5,460,205.05  | 3,962,026.00      |
| ENERGY TRANSFER LP             | 6.500% 02/01/2042 DD 01/17/12 | 4,600,000.00 | 5,108,693.68  | 4,871,952.00      |
| LANDMARK EQUITY PTNRS XVI LP   |                               | 4,577,752.49 | 2,940,110.71  | 4,481,225.66      |
| DIVCOWEST FUND V LP            |                               | 4,551,715.00 | 4,789,299.00  | 4,343,659.00      |
| TYSON FOODS INC                | 5.150% 08/15/2044 DD 08/08/14 | 4,524,000.00 | 3,594,975.18  | 4,162,577.64      |
| BLACK HILLS CORP               | 4.200% 09/15/2046 DD 08/19/16 | 4,500,000.00 | 4,634,154.57  | 3,606,705.00      |
| FMR LLC 144A                   | 6.500% 12/14/2040 DD 07/06/10 | 4,500,000.00 | 4,480,623.84  | 4,816,035.00      |
| ONEOK INC                      | 4.950% 07/13/2047 DD 07/13/17 | 4,500,000.00 | 4,714,530.24  | 4,040,550.00      |
| U S TREASURY BD PRIN STRIP     | 0.000% 08/15/2046 DD 08/15/16 | 4,500,000.00 | 1,807,033.61  | 1,741,905.00      |
| WALT DISNEY CO/THE             | 4.700% 03/23/2050 DD 03/23/20 | 4,500,000.00 | 5,844,208.58  | 4,388,535.00      |
| ADVENT INTL GPE IX C LP        |                               | 4,471,227.00 | 3,430,415.00  | 4,888,232.00      |
| ZIMMER BIOMET HOLDINGS INC     | 5.750% 11/30/2039 DD 11/17/09 | 4,400,000.00 | 5,752,004.88  | 4,500,012.00      |
| T-MOBILE USA INC               | 3.300% 02/15/2051 DD 02/15/21 | 4,350,000.00 | 4,259,713.98  | 3,156,882.00      |
| ADVENT INTL GPE VIII-B LP      |                               | 4,289,680.00 | 2,602,762.00  | 4,301,220.00      |
| WATERTON RES PROP VENTURE XIV  |                               | 4,284,316.00 | 4,205,956.00  | 4,039,307.01      |
| NORTHLEAF INFR CAP PNR US III  |                               | 4,264,151.00 | 4,309,725.00  | 4,516,395.00      |
| ABBVIE INC                     | 4.450% 05/14/2046 DD 05/12/16 | 4,250,000.00 | 4,225,625.30  | 3,915,525.00      |
| ENTERPRISE PRODUCTS OPERATING  | 4.850% 03/15/2044 DD 03/18/13 | 4,250,000.00 | 4,308,546.84  | 4,096,957.50      |
| AMERICAN WATER CAPITAL CORP    | 4.300% 09/01/2045 DD 08/13/15 | 4,200,000.00 | 4,183,519.56  | 3,708,306.00      |
| WARNERMEDIA HOLDINGS INC       | 5.050% 03/15/2042 DD 03/15/23 | 4,165,000.00 | 4,165,000.00  | 3,685,400.25      |
| YUKON CAPITAL PTNRS III LP     |                               | 4,135,499.51 | 3,024,162.48  | 4,274,563.00      |
| DYAL IV PENSION INVESTORS LP   |                               | 4,104,301.93 | 1,179,088.28  | 4,423,699.00      |
| CARLYLE ASIA PARTNERS V LP     |                               | 4,101,479.00 | 3,264,009.00  | 4,206,375.00      |
| CHILE GOVERNMENT INTERNATIONAL | 5.330% 01/05/2054 DD 07/05/23 | 4,100,000.00 | 4,093,885.59  | 4,074,744.00      |
| MBK PARTNERS V LP              |                               | 4,082,921.00 | 2,371,646.00  | 3,969,258.00      |
| TCW DIRECT LENDING VII LLC     |                               | 4,052,848.98 | 4,393,388.59  | 4,148,584.59      |
| COMCAST CORP                   | 2.937% 11/01/2056 DD 05/01/22 | 4,047,000.00 | 3,970,011.18  | 2,675,674.05      |
| TPG PARTNERS VII LP            |                               | 4,026,936.00 | 3,907,323.00  | 3,925,034.00      |
| DERMODY PROP INDUSTRIAL II     |                               | 4,026,141.00 | 18,256,816.00 | 3,773,560.00      |
| MERCATO PTNS TRAVERSE IV QP LP |                               | 4,024,815.65 | 2,428,168.65  | 4,362,121.00      |

|                                |                               | Attachment A |              |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
| Security description 1         | Security description 2        | Shares/Par   | Base cost    | Base market value |
| RUBENSTEIN PROPERTIES FUND II  | LP                            | 4,002,061.70 | 8,204,923.51 | 3,310,505.00      |
| BACARDI LTD 144A               | 5.150% 05/15/2038 DD 04/30/18 | 4,000,000.00 | 3,924,513.89 | 3,812,600.00      |
| BOEING CO/THE                  | 5.930% 05/01/2060 DD 05/04/20 | 4,000,000.00 | 5,172,356.74 | 4,159,720.00      |
| COMCAST CORP                   | 2.650% 08/15/2062 DD 08/25/20 | 4,000,000.00 | 3,965,567.47 | 2,471,920.00      |
| ENBRIDGE ENERGY PARTNERS LP    | 7.500% 04/15/2038 DD 04/03/08 | 4,000,000.00 | 4,599,121.16 | 4,660,160.00      |
| EXXON MOBIL CORP               | 4.114% 03/01/2046 DD 03/03/16 | 4,000,000.00 | 4,666,541.98 | 3,578,520.00      |
| KROGER CO/THE                  | 5.150% 08/01/2043 DD 07/25/13 | 4,000,000.00 | 4,000,126.79 | 3,857,760.00      |
| ORACLE CORP                    | 4.000% 11/15/2047 DD 11/09/17 | 4,000,000.00 | 3,832,814.82 | 3,169,000.00      |
| PRUDENTIAL FINANCIAL INC       | 4.600% 05/15/2044 DD 05/15/14 | 4,000,000.00 | 3,994,237.69 | 3,734,760.00      |
| QUALCOMM INC                   | 6.000% 05/20/2053 DD 11/09/22 | 4,000,000.00 | 3,972,041.12 | 4,624,520.00      |
| TARGA RESOURCES CORP           | 6.500% 02/15/2053 DD 01/09/23 | 4,000,000.00 | 3,964,494.50 | 4,340,080.00      |
| TIME WARNER CABLE LLC          | 5.875% 11/15/2040 DD 11/15/10 | 4,000,000.00 | 4,151,670.94 | 3,632,120.00      |
| WELLTOWER OP LLC               | 4.950% 09/01/2048 DD 08/16/18 | 4,000,000.00 | 5,045,978.84 | 3,796,520.00      |
| BECTON DICKINSON & CO          | 4.685% 12/15/2044 DD 12/15/14 | 3,947,000.00 | 3,947,000.00 | 3,701,022.96      |
| RIVERGLADE CAPITAL LP          |                               | 3,908,641.84 | 3,847,302.32 | 4,044,710.00      |
| CAPSTONE LOGISTICS 10/20 TL    | 0.000% 12/31/2024 DD 10/22/20 | 3,881,478.09 | 3,845,619.51 | 3,881,478.09      |
| MORGAN STANLEY CAP MEAD B 144A | VAR RT 11/10/2036 DD 11/01/19 | 3,860,000.00 | 3,920,923.03 | 3,435,168.40      |
| PCCP EQUITY IX LP              |                               | 3,838,842.00 | 3,642,202.43 | 4,150,737.00      |
| US STRAT INDUSTRIAL FD II LP   |                               | 3,800,174.03 | 2,538,957.47 | 3,662,087.49      |
| BROADVAIL GROWTH EQ FD III LP  |                               | 3,796,069.00 | 3,958,387.00 | 3,980,292.00      |
| VENTAS REALTY LP               | 5.700% 09/30/2043 DD 09/26/13 | 3,796,000.00 | 4,653,788.80 | 3,667,391.52      |
| MBK PARTNERS FUND III LP       |                               | 3,791,155.00 | 4,687,139.00 | 3,958,068.00      |
| ALTARIS HEALTH PTNS V LP       |                               | 3,783,800.00 | 2,811,935.00 | 3,963,895.00      |
| INDIANA MICHIGAN POWER CO      | 4.250% 08/15/2048 DD 08/08/18 | 3,750,000.00 | 3,730,729.74 | 3,147,675.00      |
| RTX CORP                       | 4.625% 11/16/2048 DD 08/16/18 | 3,750,000.00 | 3,739,323.25 | 3,433,687.50      |
| RELATED RE FUND III LP         |                               | 3,735,573.00 | 3,024,702.00 | 3,776,487.00      |
| SELECTQUOTE 11/19 TL           |                               | 3,721,100.63 | 3,690,598.78 | 3,742,683.01      |
| VISTA FOUNDATION FUND III LP   |                               | 3,694,289.00 | 2,385,051.00 | 3,517,235.00      |
| PREFERRED TERM SECURITIES 144A | VAR RT 09/23/2035 DD 06/15/05 | 3,690,793.36 | 3,684,592.86 | 2,889,522.12      |
| HPS STRATEGIC INV PTNS V LP    |                               | 3,684,693.27 | 3,132,168.97 | 3,841,131.00      |
| GTCR FUND XIII/A & XIII/B LP   |                               | 3,668,807.00 | 2,845,459.00 | 3,834,682.00      |
| ZMC III LP                     |                               | 3,664,262.43 | 3,649,088.60 | 3,682,620.81      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| CATTERTON PARTNERS VII LP      |                               | 3,649,968.00 | 1,999,948.00 | 3,689,132.00      |
| AMERICAN AIRLINES 2021-1 CLASS | 3.950% 01/11/2032 DD 11/08/21 | 3,640,000.00 | 3,640,944.44 | 3,233,157.20      |
| NB SPECIALTY FIN FUND II LP    |                               | 3,635,004.90 | 3,576,255.46 | 3,665,460.00      |
| UNITEDHEALTH GROUP INC         | 4.250% 04/15/2047 DD 03/13/17 | 3,612,000.00 | 2,764,047.62 | 3,234,257.04      |
| LYTX 2/20 TL                   |                               | 3,607,660.88 | 3,553,545.94 | 3,452,892.23      |
| DOLLAR GENERAL CORP            | 5.500% 11/01/2052 DD 09/20/22 | 3,570,000.00 | 3,566,584.25 | 3,456,259.80      |
| INGREDION INC                  | 6.625% 04/15/2037 DD 04/10/07 | 3,561,000.00 | 3,804,296.43 | 3,878,997.30      |
| ICG EUROPE VII FEEDER SCSP     |                               | 3,543,492.00 | 4,136,586.31 | 4,026,867.86      |
| BURLINGTON NORTHERN SANTA FE L | 5.050% 03/01/2041 DD 09/10/10 | 3,500,000.00 | 3,490,561.37 | 3,510,850.00      |
| ENTERPRISE PRODUCTS OPERATING  | 4.200% 01/31/2050 DD 07/08/19 | 3,500,000.00 | 4,048,275.69 | 3,046,050.00      |
| ERAC USA FINANCE LLC 144A      | 5.400% 05/01/2053 DD 05/01/23 | 3,500,000.00 | 3,482,662.37 | 3,689,140.00      |
| NORFOLK SOUTHERN CORP          | 3.050% 05/15/2050 DD 05/11/20 | 3,500,000.00 | 3,734,208.77 | 2,497,285.00      |
| SHELL INTERNATIONAL FINANCE BV | 4.550% 08/12/2043 DD 08/12/13 | 3,500,000.00 | 4,354,971.89 | 3,318,140.00      |
| TARGA RESOURCES PARTNERS LP /  | 5.500% 03/01/2030 DD 11/27/19 | 3,500,000.00 | 3,500,000.00 | 3,500,315.00      |
| WALT DISNEY CO/THE             | 3.600% 01/13/2051 DD 05/13/20 | 3,500,000.00 | 3,918,877.44 | 2,825,235.00      |
| HARRISON STREET RE PARTNERS    | VI LP                         | 3,450,910.00 | 2,218,250.20 | 3,349,051.00      |
| COMMONWEALTH EDISON CO         | 4.350% 11/15/2045 DD 11/19/15 | 3,400,000.00 | 3,377,774.63 | 2,983,364.00      |
| REPUBLIC SERVICES INC          | 6.200% 03/01/2040 DD 03/04/10 | 3,400,000.00 | 3,873,911.70 | 3,812,522.00      |
| PRUDENTIAL FINANCIAL INC       | VAR RT 03/01/2053 DD 02/27/23 | 3,350,000.00 | 3,366,609.15 | 3,490,398.50      |
| ICG EUR MID-MARKET FEEDER FD   |                               | 3,347,636.00 | 3,855,013.09 | 4,312,548.47      |
| VISTA FOUNDATION FUND IV LP    |                               | 3,302,811.00 | 2,960,601.00 | 3,342,574.00      |
| ORBIT PRIV INVESTMENTS LP      |                               | 3,281,400.00 | 1,333,185.00 | 3,300,039.00      |
| METLIFE INC                    | 4.050% 03/01/2045 DD 03/05/15 | 3,250,000.00 | 3,895,531.72 | 2,811,542.50      |
| MPLX LP                        | 4.900% 04/15/2058 DD 02/08/18 | 3,250,000.00 | 3,943,680.07 | 2,767,050.00      |
| VISTA EQUITY ENDEAVOR FD I LP  |                               | 3,179,605.00 | 1,846,445.00 | 3,177,644.00      |
| COMCAST CORP                   | 3.969% 11/01/2047 DD 10/19/17 | 3,169,000.00 | 2,438,294.58 | 2,669,850.81      |
| PACIFICORP                     | 4.100% 02/01/2042 DD 01/06/12 | 3,150,000.00 | 3,133,893.17 | 2,610,499.50      |
| CLAREANT EURO DIRECT LENDING   | FD II                         | 3,130,142.20 | 3,064,019.53 | 3,129,342.00      |
| NEWSTONE CAPITAL PARTNERS III  | L P                           | 3,123,808.00 | 3,115,101.00 | 3,146,873.00      |
| ONE ROCK CAPITAL PARTNERS LP   |                               | 3,109,988.00 | 984,226.00   | 3,048,143.00      |
| ARES US RE OPP FUND III LP     |                               | 3,094,127.00 | 2,976,181.00 | 3,106,761.00      |
| DERMODY PROP INDUST CO-IN II   |                               | 3,068,503.00 | 3,076,528.00 | 2,743,106.00      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| SVB CAPITAL PARTNERS IV        |                               | 3,061,679.00 | 1,712,054.00 | 3,018,649.00      |
| CLEARLAKE CAP PARTNERS VII LP  |                               | 3,015,090.42 | 2,774,984.24 | 3,233,174.00      |
| DYAL CAPITAL PTNRS III (B) LP  |                               | 3,012,602.42 | 1,170,251.82 | 3,019,560.00      |
| TARGA RESOURCES PARTNERS LP /  | 4.875% 02/01/2031 DD 08/18/20 | 3,010,000.00 | 3,107,667.26 | 2,920,512.70      |
| AMERICAN WATER CAPITAL CORP    | 3.450% 05/01/2050 DD 04/14/20 | 3,000,000.00 | 3,315,650.73 | 2,300,250.00      |
| BAYER US FINANCE LLC 144A      | 6.875% 11/21/2053 DD 11/21/23 | 3,000,000.00 | 2,998,861.33 | 3,196,920.00      |
| BROOKFIELD FINANCE INC         | 3.625% 02/15/2052 DD 02/04/22 | 3,000,000.00 | 2,997,344.50 | 2,140,200.00      |
| CIGNA GROUP/THE                | 4.900% 12/15/2048 DD 06/15/19 | 3,000,000.00 | 2,942,146.24 | 2,854,830.00      |
| DOMINION ENERGY INC            | 4.700% 12/01/2044 DD 11/25/14 | 3,000,000.00 | 3,410,353.29 | 2,659,560.00      |
| DUKE ENERGY CAROLINAS LLC      | 3.550% 03/15/2052 DD 03/04/22 | 3,000,000.00 | 2,990,947.17 | 2,307,180.00      |
| ENTERGY LOUISIANA LLC          | 4.750% 09/15/2052 DD 08/24/22 | 3,000,000.00 | 2,977,664.96 | 2,768,070.00      |
| GILEAD SCIENCES INC            | 4.800% 04/01/2044 DD 03/07/14 | 3,000,000.00 | 2,995,361.71 | 2,905,320.00      |
| OCCIDENTAL PETROLEUM CORP      | 6.600% 03/15/2046 DD 09/15/19 | 3,000,000.00 | 3,934,683.74 | 3,248,220.00      |
| QUEST DIAGNOSTICS INC          | 4.700% 03/30/2045 DD 03/10/15 | 3,000,000.00 | 2,887,222.99 | 2,741,820.00      |
| SOUTHERN CALIFORNIA GAS CO     | 6.350% 11/15/2052 DD 11/14/22 | 3,000,000.00 | 2,988,960.45 | 3,446,190.00      |
| TRUIST FINANCIAL CORP          | VAR RT 10/28/2033 DD 10/28/22 | 3,000,000.00 | 3,066,248.33 | 3,119,100.00      |
| TTX CO 144A                    | 4.600% 02/01/2049 DD 01/18/19 | 3,000,000.00 | 3,009,750.14 | 2,796,540.00      |
| UNION PACIFIC CORP             | 3.799% 10/01/2051 DD 10/04/16 | 3,000,000.00 | 2,589,763.14 | 2,518,530.00      |
| WALT DISNEY CO/THE             | 4.950% 10/15/2045 DD 10/15/19 | 3,000,000.00 | 3,472,237.59 | 2,955,000.00      |
| WELLS FARGO & CO               | 5.375% 11/02/2043 DD 10/28/13 | 3,000,000.00 | 2,992,784.83 | 2,923,830.00      |
| DELL INC                       | 5.400% 09/10/2040 DD 09/10/10 | 2,995,000.00 | 3,020,137.34 | 2,868,940.45      |
| SIRIS PARTNERS III LP          |                               | 2,986,707.00 | 1,186,475.00 | 2,982,138.00      |
| HARRISON ST REP VI COINVEST 3  | LP                            | 2,965,011.00 | 1,749,307.00 | 3,011,323.00      |
| ENERGY SPECTRUM PTNRS VIII LP  |                               | 2,935,861.30 | 1,457,491.48 | 2,973,367.00      |
| ESSENTIAL SERVICES 7/21 DELAYE | 0.000% 12/31/2024 DD 08/02/21 | 2,935,117.50 | 2,924,310.99 | 2,905,766.33      |
| CATTERTON GROWTH PTNRS III LP  |                               | 2,931,614.00 | 1,804,030.00 | 3,672,461.00      |
| ENCAP ENERGY CAPITAL FD X LP   |                               | 2,929,052.45 | 1,054,940.88 | 2,909,437.57      |
| GSO EURO SENIOR DEBT FUND LP   |                               | 2,885,781.00 | 4,021,667.00 | 2,828,180.00      |
| ORCP III TRITON COINVESTORS LP |                               | 2,780,218.00 | 345,835.00   | 3,123,075.00      |
| ACTIS GLOBAL 4                 |                               | 2,721,000.00 | 2,889,894.83 | 2,744,730.00      |
| BLACKSTONE INFRAST SUPP ACCT   |                               | 2,714,350.33 | 2,052,771.12 | 2,751,448.00      |
| WIS INTERNATIONAL/RETAIL SERVI | 0.000% 05/20/2025 DD 05/20/21 | 2,700,414.00 | 2,649,106.16 | 2,646,405.72      |

| Security description 1         | Security description 2        | Shares/Par   | Attachment A |                   |
|--------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                |                               |              | Base cost    | Base market value |
| GENERAL DYNAMICS CORP          | 4.250% 04/01/2050 DD 03/25/20 | 2,700,000.00 | 3,561,496.56 | 2,513,943.00      |
| RTX CORP                       | 4.150% 05/15/2045 DD 05/04/15 | 2,660,000.00 | 2,543,072.96 | 2,280,630.80      |
| VISTA EQUITY ENDEAVOR FD II-A  |                               | 2,657,168.00 | 1,934,356.00 | 2,721,253.00      |
| VERITAS CAPITAL FUND VIII LP   |                               | 2,649,349.00 | 2,649,335.00 | 2,750,683.00      |
| DIVCO WEST FUND VI-A LP        |                               | 2,617,071.00 | 2,624,205.00 | 2,459,568.00      |
| VISTA EQUITY PTNRS FD V        | CO INVEST II LP               | 2,615,031.00 | 495,205.00   | 2,650,721.00      |
| HIG EUR MIDDLE MKT LBO LP      |                               | 2,602,158.00 | 789,309.34   | 2,925,542.89      |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2041 DD 09/04/2020 | 2,600,000.00 | 775,331.10   | 883,766.00        |
| BAKER HUGHES HOLDINGS LLC      | 5.125% 09/15/2040 DD 08/24/10 | 2,600,000.00 | 2,632,945.45 | 2,634,346.00      |
| UNITED AIRLINES 2020-1 CLASS B | 4.875% 07/15/2027 DD 02/01/21 | 2,566,368.00 | 2,628,391.92 | 2,485,989.35      |
| ALTRIA GROUP INC               | 3.700% 02/04/2051 DD 02/04/21 | 2,500,000.00 | 2,401,856.13 | 1,766,150.00      |
| APPALACHIAN POWER CO           | 4.400% 05/15/2044 DD 05/08/14 | 2,500,000.00 | 2,368,262.75 | 2,087,800.00      |
| BANK OF AMERICA CORP           | VAR RT 02/04/2033 DD 02/04/22 | 2,500,000.00 | 2,190,222.48 | 2,126,950.00      |
| HCA INC                        | 4.625% 03/15/2052 DD 03/15/23 | 2,500,000.00 | 2,497,621.83 | 2,134,275.00      |
| KINDER MORGAN ENERGY PARTNERS  | 5.000% 03/01/2043 DD 02/28/13 | 2,500,000.00 | 2,466,579.73 | 2,237,150.00      |
| MET WASHINGTON DC ARPTS AUTH D | 8.000% 10/01/2047 DD 05/27/10 | 2,500,000.00 | 2,869,927.99 | 3,298,775.00      |
| S&P GLOBAL INC                 | 3.700% 03/01/2052 DD 03/01/23 | 2,500,000.00 | 2,461,303.16 | 2,080,975.00      |
| TRANSCANADA PIPELINES LTD      | 5.850% 03/15/2036 DD 03/20/06 | 2,500,000.00 | 2,713,854.37 | 2,567,475.00      |
| ICG EUROPE FUND VIII SCSP      |                               | 2,466,965.46 | 2,721,118.35 | 2,817,310.15      |
| WHITEHORSE LIQ PARTNERS IV LP  |                               | 2,455,975.01 | 2,432,517.93 | 2,448,137.00      |
| YUKON CAPITAL PARTNERS         | PARALLEL II LP                | 2,444,857.00 | 1,071,850.40 | 2,494,747.00      |
| BIF IV RENEWABLE SIDECAR-B     |                               | 2,432,316.37 | 1,868,946.02 | 2,504,947.00      |
| AMERICAN AIRLINES 2019-1 CLASS | 3.500% 08/15/2033 DD 08/15/19 | 2,430,425.70 | 2,342,964.47 | 2,068,705.44      |
| PUBLIC SERVICE CO OF COLORADO  | 4.300% 03/15/2044 DD 03/10/14 | 2,400,000.00 | 3,032,220.24 | 2,072,880.00      |
| ENCAP ENERGY TRANSITION I-B LP |                               | 2,367,901.86 | 1,374,721.82 | 2,469,461.75      |
| MDF IV CO-INVEST 4 PACK LP     |                               | 2,367,151.00 | 2,204,889.57 | 2,290,710.00      |
| TRIDENT V LP                   |                               | 2,342,262.42 | 903,264.96   | 2,568,981.23      |
| POLYMER SOLUTIONS 5/18 TL      | 0.000% 06/30/2024 DD 05/01/18 | 2,337,305.17 | 2,337,305.16 | 2,266,017.36      |
| MEXICO GOVERNMENT INTERNATIONA | 3.771% 05/24/2061 DD 11/24/20 | 2,325,000.00 | 1,466,526.04 | 1,574,838.75      |
| WHITEHORSE LIQUIDITY PTNRS III |                               | 2,288,608.78 | 2,052,454.41 | 2,273,445.00      |
| BROADVAIL FD III SIDECAR I LP  |                               | 2,283,256.00 | 2,260,625.00 | 2,615,106.00      |
| ECUADOR GOVERNMENT INTERN REGS | STEP 07/31/2035               | 2,260,000.00 | 921,754.30   | 803,061.01        |

| Security description 1           | Security description 2        | Shares/Par   | Attachment A |                   |
|----------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                  |                               |              | Base cost    | Base market value |
| BOEING CO/THE                    | 3.900% 05/01/2049 DD 05/02/19 | 2,250,000.00 | 2,380,224.43 | 1,787,310.00      |
| CSX CORP                         | 4.750% 11/15/2048 DD 11/15/18 | 2,250,000.00 | 2,230,881.76 | 2,148,615.00      |
| MAGELLAN MIDSTREAM PARTNERS LP   | 3.950% 03/01/2050 DD 08/19/19 | 2,250,000.00 | 2,356,357.77 | 1,725,165.00      |
| PERUVIAN GOVERNMENT INTERNATIO   | 3.600% 01/15/2072 DD 11/02/21 | 2,200,000.00 | 1,505,096.70 | 1,546,710.00      |
| WHITEHORSE LIQ PARTNERS V LP     |                               | 2,151,130.95 | 2,161,257.19 | 2,215,796.00      |
| NUTRIEN LTD                      | 5.000% 04/01/2049 DD 04/01/19 | 2,150,000.00 | 2,812,567.86 | 2,042,822.50      |
| PETROLEOS MEXICANOS              | 6.700% 02/16/2032 DD 12/16/21 | 2,149,000.00 | 2,094,613.82 | 1,783,541.06      |
| FRONTRANGE CO-GP PROP FUND LP    |                               | 2,122,117.51 | 1,802,997.83 | 2,091,933.00      |
| VENTURE OVERAGE FUND LP          |                               | 2,102,786.00 | 1,835,181.00 | 2,014,830.00      |
| EXPORT-IMPORT BANK OF IND REGS   | 5.500% 01/18/2033 DD 01/18/23 | 2,100,000.00 | 2,111,436.25 | 2,170,938.00      |
| URUGUAY GOVERNMENT INTERNATIONAL | 4.975% 04/20/2055 DD 04/20/18 | 2,100,000.00 | 2,060,334.76 | 2,049,264.00      |
| AMGEN INC                        | 2.770% 09/01/2053 DD 03/01/21 | 2,090,000.00 | 2,075,055.41 | 1,348,259.00      |
| BANK OF AMERICA CORP             | VAR RT 10/24/2051 DD 10/21/20 | 2,080,000.00 | 2,080,000.00 | 1,412,278.40      |
| GSO CAPITAL OPP FUND III LP      |                               | 2,072,864.00 | 1,869,147.00 | 2,007,817.00      |
| HSREP VIII CO-INVESTMENT LP      |                               | 2,070,971.00 | 1,812,586.00 | 2,145,022.00      |
| GLDMN SCHS FIN SQ GV-FST         |                               | 2,013,785.49 | 2,013,785.49 | 2,013,785.49      |
| BAT CAPITAL CORP                 | 4.758% 09/06/2049 DD 09/06/19 | 2,000,000.00 | 1,611,358.87 | 1,591,780.00      |
| CHARTER COMMUNICATIONS OPERATI   | 5.250% 04/01/2053 DD 03/15/22 | 2,000,000.00 | 1,986,350.36 | 1,682,500.00      |
| DTE ELECTRIC CO                  | 3.950% 06/15/2042 DD 06/22/12 | 2,000,000.00 | 1,970,560.86 | 1,671,240.00      |
| OAKTREE CAP MGMT L P             | 3.060% 01/12/2037 DD 01/12/22 | 2,000,000.00 | 2,000,000.00 | 1,558,200.00      |
| ORACLE CORP                      | 3.600% 04/01/2050 DD 04/01/20 | 2,000,000.00 | 2,263,896.53 | 1,487,860.00      |
| OVINTIV INC                      | 6.625% 08/15/2037 DD 08/13/07 | 2,000,000.00 | 2,183,863.60 | 2,075,760.00      |
| REGENCY CENTERS LP               | 4.400% 02/01/2047 DD 01/26/17 | 2,000,000.00 | 2,177,398.59 | 1,663,820.00      |
| SOUTHERN CO GAS CAPITAL CORP     | 3.950% 10/01/2046 DD 09/13/16 | 2,000,000.00 | 1,882,457.28 | 1,557,200.00      |
| SOUTHERN CO/THE                  | 4.400% 07/01/2046 DD 05/24/16 | 2,000,000.00 | 1,991,194.39 | 1,766,520.00      |
| U S TREASURY BD PRIN STRIP       | 0.000% 08/15/2052 DD 08/15/22 | 2,000,000.00 | 543,732.89   | 650,140.00        |
| WASTE CONNECTIONS INC            | 2.950% 01/15/2052 DD 09/20/21 | 2,000,000.00 | 1,971,466.89 | 1,414,740.00      |
| WELLTOWER OP LLC                 | 6.500% 03/15/2041 DD 03/14/11 | 2,000,000.00 | 2,813,364.54 | 2,208,060.00      |
| WILLIAMS COS INC/THE             | 5.100% 09/15/2045 DD 03/03/15 | 2,000,000.00 | 2,175,782.42 | 1,890,040.00      |
| VERITAS CAP VANTAGE FD LP        |                               | 1,988,580.00 | 1,506,203.00 | 2,050,774.00      |
| UNITED AIRLINES 2012-1 CLASS A   | 4.150% 10/11/2025 DD 03/22/12 | 1,988,382.26 | 2,032,083.55 | 1,979,295.35      |
| REGENCY CENTERS LP               | 4.650% 03/15/2049 DD 03/06/19 | 1,939,000.00 | 2,377,195.37 | 1,667,830.85      |

| Security description 1              | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|-------------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                     |                               |              |              | Base market value |
| OPEN TEXT 8/23 TLB                  | 0.000% 01/31/2030 DD 08/04/23 | 1,938,159.00 | 1,885,919.56 | 1,941,318.20      |
| CYPRUM INVESTORS IV LP              |                               | 1,855,046.00 | 1,830,037.00 | 1,900,027.00      |
| TCW DIRECT LENDING LLC LP           |                               | 1,818,008.98 | 2,058,999.75 | 1,821,429.76      |
| ICG EUROPE FUND VI FEEDER LP        |                               | 1,812,139.26 | 3,021,575.06 | 2,334,038.89      |
| MEXICO GOVERNMENT INTERNATIONAL     | 3.500% 02/12/2034             | 1,790,000.00 | 1,501,086.01 | 1,514,379.65      |
| AIR CANADA 2017-1 CLASS A 144A      | 3.550% 07/15/2031 DD 12/21/17 | 1,786,344.00 | 1,752,372.70 | 1,567,499.00      |
| EMBREY BUILD-TO-RENT FD I LP        |                               | 1,780,398.00 | 1,788,596.00 | 1,803,463.00      |
| HP INC                              | 6.000% 09/15/2041 DD 09/19/11 | 1,750,000.00 | 2,251,254.54 | 1,848,087.50      |
| JPMORGAN CHASE & CO                 | VAR RT 07/25/2033 DD 07/25/22 | 1,750,000.00 | 1,732,796.16 | 1,733,060.00      |
| PHILIPPINE GOVERNMENT INTERNATIONAL | 5.609% 04/13/2033 DD 10/13/22 | 1,750,000.00 | 1,774,287.79 | 1,868,405.00      |
| WALT DISNEY CO/THE                  | 2.650% 01/13/2031 DD 05/13/20 | 1,750,000.00 | 1,553,758.30 | 1,559,425.00      |
| ENCAP ENERGY CAPITAL VIII LP        |                               | 1,741,059.01 | 1,419,296.16 | 1,658,501.72      |
| KAZMUNAYGAS NATIONAL CO J REGS      | 5.750% 04/19/2047             | 1,695,000.00 | 1,367,454.33 | 1,481,646.96      |
| VERIZON COMMUNICATIONS INC          | 2.355% 03/15/2032 DD 03/15/22 | 1,650,000.00 | 1,399,326.71 | 1,374,648.00      |
| EB TEMP INV FD                      | 1.147% 12/31/2049 DD 11/01/01 | 1,647,938.84 | 1,647,938.84 | 1,647,938.84      |
| ENCAP FLATROCK MIDSTREAM III        | FUND LP                       | 1,622,375.92 | 1,055,104.12 | 1,623,352.23      |
| BURLINGTON NORTHERN SANTA FE L      | 3.550% 02/15/2050 DD 07/24/19 | 1,600,000.00 | 1,776,811.37 | 1,294,256.00      |
| MAGELLAN MIDSTREAM PARTNERS LP      | 6.400% 05/01/2037 DD 04/19/07 | 1,600,000.00 | 1,823,236.69 | 1,673,392.00      |
| PHILIPPINE GOVERNMENT INTERNATIONAL | 3.700% 02/02/2042 DD 02/02/17 | 1,600,000.00 | 1,168,584.53 | 1,361,472.00      |
| NGPL PIPECO LLC 144A                | 3.250% 07/15/2031 DD 05/14/21 | 1,560,000.00 | 1,559,113.77 | 1,356,123.60      |
| GATX CORP                           | 4.500% 03/30/2045 DD 02/06/15 | 1,535,000.00 | 1,704,105.79 | 1,264,103.20      |
| MCP PRIVATE CAP FUND II SCSP        |                               | 1,534,058.14 | 1,401,560.76 | 1,849,675.80      |
| AMGEN INC                           | 5.150% 11/15/2041 DD 11/10/11 | 1,501,000.00 | 1,571,857.47 | 1,471,280.20      |
| AMERICAN ELECTRIC POWER CO INC      | 5.699% 08/15/2025 DD 06/02/23 | 1,500,000.00 | 1,494,991.83 | 1,510,170.00      |
| AMERICAN HOMES 4 RENT LP            | 4.300% 04/15/2052 DD 04/07/22 | 1,500,000.00 | 1,206,988.57 | 1,212,960.00      |
| APIDOS CLO XXXV 35A A 144A          | VAR RT 04/20/2034 DD 03/26/21 | 1,500,000.00 | 1,487,940.05 | 1,496,400.00      |
| ARES XLI CLO LTD 41A AR2 144A       | VAR RT 04/15/2034 DD 03/24/21 | 1,500,000.00 | 1,492,628.29 | 1,495,650.00      |
| BAT CAPITAL CORP                    | 3.984% 09/25/2050 DD 09/25/20 | 1,500,000.00 | 1,458,559.98 | 1,061,415.00      |
| BAT CAPITAL CORP                    | 5.650% 03/16/2052 DD 03/16/22 | 1,500,000.00 | 1,448,784.34 | 1,359,735.00      |
| BLACK HILLS CORP                    | 5.950% 03/15/2028 DD 03/07/23 | 1,500,000.00 | 1,505,131.16 | 1,555,140.00      |
| CARLYLE US CLO 2021 1A A1 144A      | VAR RT 04/15/2034 DD 03/16/21 | 1,500,000.00 | 1,491,259.14 | 1,497,600.00      |
| CEDAR FUNDING VIII 8A A1R 144A      | VAR RT 10/17/2034 DD 09/02/21 | 1,500,000.00 | 1,486,476.29 | 1,495,050.00      |

| Security description 1           | Security description 2        | Shares/Par   | Base cost     | Attachment A      |
|----------------------------------|-------------------------------|--------------|---------------|-------------------|
|                                  |                               |              |               | Base market value |
| EQT EXETER INDUS VAL VI LP       |                               | 1,500,000.00 | 1,500,000.00  | 1,256,912.70      |
| HCA INC                          | 5.500% 06/15/2047 DD 06/22/17 | 1,500,000.00 | 1,500,000.00  | 1,446,870.00      |
| INTEL CORP                       | 5.700% 02/10/2053 DD 02/10/23 | 1,500,000.00 | 1,499,362.61  | 1,627,650.00      |
| MORGAN STANLEY                   | VAR RT 02/01/2029 DD 01/19/23 | 1,500,000.00 | 1,499,970.00  | 1,508,100.00      |
| NEUBERGER BERMAN L 32A AR 144A   | VAR RT 01/20/2032 DD 03/05/21 | 1,500,000.00 | 1,492,252.67  | 1,498,800.00      |
| PARAMOUNT GLOBAL                 | 5.850% 09/01/2043 DD 08/19/13 | 1,500,000.00 | 1,512,293.42  | 1,356,240.00      |
| QATAR GOVERNMENT INTERNAT 144A   | 4.500% 04/23/2028 DD 04/23/18 | 1,500,000.00 | 1,681,664.77  | 1,517,055.00      |
| TURKIYE GOVERNMENT INTERNATIONAL | 4.875% 04/16/2043             | 1,500,000.00 | 1,282,674.21  | 1,092,210.00      |
| ENCAP ENERGY CAPITAL FD IX LP    |                               | 1,490,569.04 | 1,553,916.12  | 1,323,465.35      |
| CVS PASS-THROUGH TRUST           | 6.943% 01/10/2030 DD 06/10/09 | 1,489,284.34 | 1,548,451.27  | 1,522,197.52      |
| OAKTREE OPPORTUNITIES FUND X     | LP                            | 1,488,002.00 | 1,062,162.42  | 1,521,281.00      |
| ESSENTIAL SERVICES 11/21 INCRE   | 0.000% 11/16/2026 DD 11/18/21 | 1,481,020.63 | 1,481,020.64  | 1,466,210.42      |
| FALCON COINV PARTNERS LP         |                               | 1,457,862.43 | 1,461,519.13  | 1,459,814.00      |
| PEPPERTREE CAPITAL FD IV QP LP   |                               | 1,452,992.00 | -             | 1,447,313.00      |
| TTX CO 144A                      | 5.650% 12/01/2052 DD 11/23/22 | 1,430,000.00 | 1,426,141.79  | 1,535,619.80      |
| GOODGREEN 2017-1 TRU 1A B 144A   | 4.940% 10/15/2052 DD 04/28/17 | 1,419,023.36 | 1,418,761.06  | 1,277,958.25      |
| EXETER INDUSTRIAL VALUE FUND     | IV LP                         | 1,418,088.06 | 18,743,898.41 | 1,496,361.72      |
| DUKE ENERGY CORP                 | 3.750% 09/01/2046 DD 08/12/16 | 1,400,000.00 | 1,499,491.27  | 1,082,872.00      |
| GHANA GOVERNMENT INTERNAT REGS   | 8.750% 03/11/2061             | 1,400,000.00 | 578,089.66    | 600,278.00        |
| SOUTHERN GAS CORRIDOR CJS REGS   | 6.875% 03/24/2026             | 1,400,000.00 | 1,414,981.31  | 1,421,000.00      |
| ARCLIGHT ENERGY PTNRS FD VI LP   |                               | 1,359,950.00 | 1,359,950.00  | 1,327,042.00      |
| AT&T INC                         | 5.250% 03/01/2037 DD 02/09/17 | 1,350,000.00 | 1,356,027.32  | 1,357,627.50      |
| REPUBLIC SERVICES INC            | 5.700% 05/15/2041 DD 05/09/11 | 1,350,000.00 | 1,516,059.56  | 1,455,799.50      |
| ALROSA PJSC                      |                               | 1,341,400.00 | 2,667,758.61  | -                 |
| EB TEMP INV FD                   | 1.147% 12/31/2049 DD 11/01/01 | 1,313,030.40 | 1,313,030.40  | 1,313,030.40      |
| ARGENTINE REPUBLIC GOVERNMENT    | STEP 01/09/2038 DD 09/04/2020 | 1,300,000.00 | 443,341.67    | 512,746.00        |
| ISRAEL GOVERNMENT INTERNATIONAL  | 4.125% 01/17/2048             | 1,300,000.00 | 996,616.47    | 1,049,781.20      |
| MSCI INC 144A                    | 3.625% 11/01/2031 DD 05/14/21 | 1,300,000.00 | 1,300,000.00  | 1,144,104.00      |
| WESTERN MIDSTREAM OPERATING LP   | 4.500% 03/01/2028 DD 03/02/18 | 1,285,000.00 | 1,354,818.30  | 1,242,903.40      |
| DYAL CAPITAL PTNRS III (A) LP    |                               | 1,283,531.79 | 948,975.94    | 1,349,962.00      |
| ECUADOR GOVERNMENT INTERN REGS   | STEP 07/31/2030               | 1,280,000.00 | 679,765.59    | 591,755.38        |
| LYTX 2/20 DELAYED TL             |                               | 1,268,548.80 | 1,262,149.93  | 1,214,128.06      |

| Security description 1           | Security description 2        | Shares/Par   | Attachment A |                   |
|----------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                  |                               |              | Base cost    | Base market value |
| HARRISON ST RE VII CO-INVEST     |                               | 1,255,671.00 | 808,626.00   | 1,446,437.00      |
| ALABAMA POWER CO                 | 3.450% 10/01/2049 DD 09/17/19 | 1,250,000.00 | 1,298,730.25 | 943,437.50        |
| ANHEUSER-BUSCH COS LLC / ANHEU   | 4.900% 02/01/2046 DD 02/01/19 | 1,250,000.00 | 1,208,254.77 | 1,225,987.50      |
| CITIGROUP INC                    | VAR RT 03/17/2033 DD 03/17/22 | 1,250,000.00 | 1,132,191.86 | 1,126,175.00      |
| COMCAST CORP                     | 2.887% 11/01/2051 DD 05/01/22 | 1,250,000.00 | 881,259.34   | 849,762.50        |
| DUKE ENERGY CAROLINAS LLC        | 3.200% 08/15/2049 DD 08/14/19 | 1,250,000.00 | 1,280,056.68 | 910,812.50        |
| ENTERGY ARKANSAS LLC             | 5.150% 01/15/2033 DD 01/06/23 | 1,250,000.00 | 1,246,234.04 | 1,274,587.50      |
| EQUITABLE FINANCIAL LIFE 144A    | 5.450% 03/03/2028 DD 03/03/23 | 1,250,000.00 | 1,249,294.78 | 1,253,887.50      |
| NEXTERA ENERGY CAPITAL HOLDING   | 5.000% 07/15/2032 DD 06/23/22 | 1,250,000.00 | 1,272,751.41 | 1,258,637.50      |
| SPECTRA ENERGY PARTNERS LP       | 5.950% 09/25/2043 DD 09/25/13 | 1,250,000.00 | 1,394,067.53 | 1,280,375.00      |
| U S TREASURY BD PRIN STRIP       | 0.000% 08/15/2051 DD 08/16/21 | 1,250,000.00 | 386,943.80   | 414,525.00        |
| VIRGINIA ELECTRIC AND POWER CO   | 3.300% 12/01/2049 DD 12/05/19 | 1,250,000.00 | 1,288,558.88 | 912,662.50        |
| ADVENT GLOBAL TECHNOLOGY II LP   |                               | 1,248,555.00 | 910,903.00   | 1,310,508.00      |
| CAPITAL PARTNERS III LP          |                               | 1,234,332.00 | 1,420,543.56 | 1,216,817.00      |
| WESTPORT CAPITAL PARTNERS FUND   | II                            | 1,233,885.97 | 86,853.74    | 1,214,048.46      |
| KITE REALTY GROUP TRUST          | 4.750% 09/15/2030 DD 08/25/20 | 1,225,000.00 | 1,315,087.05 | 1,153,937.75      |
| CHILE GOVERNMENT INTERNATIONAL   | 2.550% 07/27/2033 DD 07/27/21 | 1,220,000.00 | 1,008,969.81 | 1,008,732.60      |
| PERUVIAN GOVERNMENT INTERNATIO   | 3.000% 01/15/2034 DD 11/02/21 | 1,220,000.00 | 1,007,641.73 | 1,029,436.00      |
| ENCAP ENERGY TRANS SDCR I-B LP   |                               | 1,219,577.31 | 449,680.30   | 1,223,545.62      |
| EMPRESA NACIONAL DEL PETR 144A   | 5.250% 11/06/2029 DD 11/06/18 | 1,200,000.00 | 1,295,128.72 | 1,159,812.00      |
| MCKESSON CORP                    | 4.883% 03/15/2044 DD 03/10/14 | 1,200,000.00 | 1,203,606.47 | 1,086,828.00      |
| MEXICO GOVERNMENT INTERNATIONALA | 2.659% 05/24/2031 DD 11/24/20 | 1,200,000.00 | 1,003,417.02 | 1,014,396.00      |
| QATAR GOVERNMENT INTERNAT 144A   | 4.400% 04/16/2050 DD 04/16/20 | 1,200,000.00 | 1,471,126.41 | 1,104,000.00      |
| ROMANIAN GOVERNMENT INTER 144A   | 3.000% 02/14/2031 DD 07/14/20 | 1,200,000.00 | 1,239,149.95 | 1,017,468.00      |
| SHELL INTERNATIONAL FINANCE BV   | 3.125% 11/07/2049 DD 11/07/19 | 1,200,000.00 | 1,219,389.18 | 885,504.00        |
| OAK STREET RE CAPITAL VI LP      |                               | 1,194,947.42 | 1,073,103.95 | 1,136,753.86      |
| CHG PPC INVESTOR LLC             |                               | 1,165,082.00 | 888,882.00   | 1,185,141.00      |
| LOCKHEED MARTIN CORP             | 3.800% 03/01/2045 DD 02/20/15 | 1,150,000.00 | 1,042,640.07 | 992,703.00        |
| MEXICO GOVERNMENT INTERNATIONALA | 5.750% 10/12/2110 DD 10/12/10 | 1,150,000.00 | 1,221,451.45 | 1,028,445.00      |
| E3 2019-1 1 A 144A               | 3.100% 09/20/2055 DD 06/28/19 | 1,148,355.54 | 1,148,323.34 | 984,634.49        |
| PERUVIAN GOVERNMENT INTERNATIO   | 2.783% 01/23/2031 DD 04/23/20 | 1,140,000.00 | 983,376.58   | 992,609.40        |
| ENCAP ENERGY TRANS II-B LP       |                               | 1,138,020.21 | 1,138,020.21 | 1,083,058.34      |

| Security description 1            | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|-----------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                   |                               |              |              | Base market value |
| ECUADOR GOVERNMENT INTERN 144A    | STEP 07/31/2035               | 1,100,000.00 | 777,324.62   | 390,870.40        |
| EGYPT GOVERNMENT INTERNAT REGS    | 7.903% 02/21/2048             | 1,100,000.00 | 607,470.14   | 660,926.20        |
| PANAMA GOVERNMENT INTERNATIONAL   | 6.400% 02/14/2035 DD 11/21/22 | 1,100,000.00 | 1,124,180.68 | 1,072,577.00      |
| PUBLIC SERVICE ELECTRIC AND GA    | 3.150% 01/01/2050 DD 01/09/20 | 1,100,000.00 | 1,140,588.06 | 806,718.00        |
| REPUBLIC OF POLAND GOVERNMENT     | 4.875% 10/04/2033 DD 04/04/23 | 1,100,000.00 | 1,085,305.43 | 1,111,990.00      |
| ROMANIAN GOVERNMENT INTER REGS    | 3.000% 02/14/2031             | 1,100,000.00 | 927,333.74   | 932,681.20        |
| SAUDI GOVERNMENT INTERNAT 144A    | 3.250% 10/22/2030 DD 04/22/20 | 1,100,000.00 | 1,177,271.55 | 1,019,590.00      |
| SHELL INTERNATIONAL FINANCE BV    | 2.750% 04/06/2030 DD 04/06/20 | 1,100,000.00 | 1,014,191.31 | 1,006,269.00      |
| TURKIYE GOVERNMENT INTERNATIONAL  | 5.750% 05/11/2047 DD 05/11/17 | 1,100,000.00 | 706,502.80   | 860,222.00        |
| WELLS FARGO & CO                  | VAR RT 03/02/2033 DD 03/02/22 | 1,100,000.00 | 975,038.37   | 963,534.00        |
| REPUBLIC OF POLAND GOVERNMENT     | 5.500% 04/04/2053 DD 04/04/23 | 1,090,000.00 | 1,100,850.33 | 1,133,970.60      |
| BLACKSTONE CAP PTNRS ASIA II      |                               | 1,081,109.26 | 995,419.49   | 1,236,598.00      |
| TPG VIII CENTRIFY CI I LP         |                               | 1,078,820.00 | 847,797.00   | 1,201,050.00      |
| SL SPV-2 LP                       |                               | 1,041,604.21 | -            | 1,386,258.00      |
| GUGGENHEIM PRIVATE DEBT FUND      | 2.0                           | 1,029,995.83 | 766,427.29   | 1,092,406.00      |
| DYAL V US INVESTORS LP            |                               | 1,017,388.06 | 717,078.91   | 1,026,298.00      |
| ADVENT INTL GPE X-C LP            |                               | 1,015,928.00 | 1,003,200.00 | 1,082,134.00      |
| CVS PASS-THROUGH TRUST SE 144A    | 4.704% 01/10/2036 DD 12/19/13 | 1,008,380.56 | 945,827.40   | 937,632.58        |
| AMERICAN TOWER CORP               | 5.500% 03/15/2028 DD 03/03/23 | 1,000,000.00 | 997,399.66   | 1,022,870.00      |
| AMGEN INC                         | 5.250% 03/02/2033 DD 03/02/23 | 1,000,000.00 | 997,057.18   | 1,026,690.00      |
| BANK OF NEW YORK MELLON CORP/T    | VAR RT 10/25/2033 DD 10/25/22 | 1,000,000.00 | 1,077,406.31 | 1,061,780.00      |
| BAT CAPITAL CORP                  | 4.742% 03/16/2032 DD 03/16/22 | 1,000,000.00 | 925,831.97   | 961,210.00        |
| BAYER US FINANCE LLC 144A         | 6.250% 01/21/2029 DD 11/21/23 | 1,000,000.00 | 999,247.19   | 1,023,140.00      |
| COLOMBIA GOVERNMENT INTERNATIONAL | 5.000% 06/15/2045 DD 01/28/15 | 1,000,000.00 | 1,070,329.15 | 774,610.00        |
| COLOMBIA GOVERNMENT INTERNATIONAL | 4.500% 03/15/2029 DD 10/12/18 | 1,000,000.00 | 1,085,289.85 | 935,660.00        |
| FISERV INC                        | 5.450% 03/02/2028 DD 03/02/23 | 1,000,000.00 | 998,895.80   | 1,030,690.00      |
| GOLDMAN SACHS GROUP INC/THE       | VAR RT 07/21/2032 DD 07/21/21 | 1,000,000.00 | 841,933.97   | 822,100.00        |
| HUNGARY GOVERNMENT INTERN REGS    | 6.750% 09/25/2052             | 1,000,000.00 | 1,054,584.35 | 1,117,500.00      |
| HYUNDAI CAPITAL AMERICA 144A      | 5.500% 03/30/2026 DD 03/30/23 | 1,000,000.00 | 997,249.77   | 1,005,620.00      |
| INVESCO CLO LTD 2A A 144A         | VAR RT 07/15/2034 DD 06/17/21 | 1,000,000.00 | 1,000,000.00 | 993,800.00        |
| J M SMUCKER CO/THE                | 6.500% 11/15/2043 DD 10/25/23 | 1,000,000.00 | 990,813.49   | 1,116,390.00      |
| MASTERCARD INC                    | 4.850% 03/09/2033 DD 03/09/23 | 1,000,000.00 | 999,121.61   | 1,034,500.00      |

| Security description 1          | Security description 2        | Shares/Par   | Base cost    | Attachment A      |
|---------------------------------|-------------------------------|--------------|--------------|-------------------|
|                                 |                               |              |              | Base market value |
| MEXICO GOVERNMENT INTERNATIONAL | 5.000% 04/27/2051 DD 04/27/20 | 1,000,000.00 | 750,123.95   | 867,120.00        |
| NEUBERGER BERMAN L 37A AR 144A  | VAR RT 07/20/2031 DD 06/25/21 | 1,000,000.00 | 994,903.63   | 1,000,500.00      |
| NIGERIA GOVERNMENT INTERN REGS  | 8.375% 03/24/2029             | 1,000,000.00 | 876,017.77   | 957,590.00        |
| NISOURCE INC                    | 1.700% 02/15/2031 DD 08/18/20 | 1,000,000.00 | 819,158.93   | 811,570.00        |
| NORTHROP GRUMMAN CORP           | 5.250% 05/01/2050 DD 03/23/20 | 1,000,000.00 | 1,341,782.77 | 1,033,730.00      |
| OVINTIV INC                     | 6.500% 08/15/2034 DD 08/04/04 | 1,000,000.00 | 1,076,400.16 | 1,059,490.00      |
| PAKISTAN GOVERNMENT INTER REGS  | 8.875% 04/08/2051             | 1,000,000.00 | 558,605.17   | 600,870.00        |
| PEPSICO INC                     | 1.950% 10/21/2031 DD 10/21/21 | 1,000,000.00 | 847,746.05   | 849,380.00        |
| PERUSAHAAN PERSEROAN PERS 144A  | 3.375% 02/05/2030 DD 11/05/19 | 1,000,000.00 | 1,022,986.69 | 911,250.00        |
| PERUSAHAAN PERSEROAN PERS REGS  | 4.375% 02/05/2050 DD 11/05/19 | 1,000,000.00 | 750,432.68   | 825,000.00        |
| PETROLEOS DEL PERU SA 144A      | 4.750% 06/19/2032 DD 06/19/17 | 1,000,000.00 | 1,076,594.36 | 714,140.00        |
| PRICOA GLOBAL FUNDING I 144A    | 5.100% 05/30/2028 DD 05/30/23 | 1,000,000.00 | 999,535.51   | 1,012,090.00      |
| PRINCIPAL FINANCIAL GROUP INC   | 5.375% 03/15/2033 DD 03/08/23 | 1,000,000.00 | 999,118.98   | 1,024,350.00      |
| QATAR GOVERNMENT INTERNAT REGS  | 3.250% 06/02/2026             | 1,000,000.00 | 997,939.43   | 971,300.00        |
| RR 19 LTD 19A A1 144A           | VAR RT 10/15/2035 DD 11/04/21 | 1,000,000.00 | 1,000,000.00 | 1,003,000.00      |
| SAUDI GOVERNMENT INTERNAT REGS  | 4.375% 04/16/2029             | 1,000,000.00 | 1,012,171.57 | 995,392.00        |
| SOUTHWICK PARK CLO 4A A1R 144A  | VAR RT 07/20/2032 DD 11/23/21 | 1,000,000.00 | 994,542.46   | 997,600.00        |
| TORONTO-DOMINION BANK/THE       | 5.156% 01/10/2028 DD 01/10/23 | 1,000,000.00 | 1,000,000.00 | 1,014,500.00      |
| TRUIST FINANCIAL CORP           | VAR RT 01/26/2034 DD 01/26/23 | 1,000,000.00 | 1,005,180.45 | 972,090.00        |
| U S TREASURY BD PRIN STRIP      | 0.000% 02/15/2049 DD 02/15/19 | 1,000,000.00 | 279,525.41   | 355,260.00        |
| U S TREASURY NOTE               | 3.875% 08/15/2033 DD 08/15/23 | 1,000,000.00 | 952,942.93   | 1,000,780.00      |
| VALERO ENERGY CORP              | 4.900% 03/15/2045 DD 03/13/15 | 1,000,000.00 | 1,195,517.76 | 921,390.00        |
| VERDE CLO LTD 1A AR 144A        | VAR RT 04/15/2032 DD 04/15/21 | 1,000,000.00 | 1,000,000.00 | 998,800.00        |
| VISTRA OPERATIONS CO LLC 144A   | 3.700% 01/30/2027 DD 11/15/19 | 1,000,000.00 | 938,066.37   | 947,530.00        |
| WELLMAN PARK CLO LTD 1A A 144A  | VAR RT 07/15/2034 DD 06/16/21 | 1,000,000.00 | 1,000,000.00 | 1,000,700.00      |
| UNITED AIRLINES 2018-1 CLASS A  | 3.700% 09/01/2031 DD 02/14/18 | 979,817.41   | 1,001,442.90 | 857,075.68        |
| ENCAP ENERGY TRANS COINV I-B    | LP                            | 968,216.38   | 636,694.68   | 1,012,874.18      |
| BRAZILIAN GOVERNMENT INTERNATI  | 5.625% 02/21/2047 DD 07/28/16 | 950,000.00   | 986,764.67   | 833,378.00        |
| MEXICO GOVERNMENT INTERNATIONAL | 6.350% 02/09/2035 DD 01/09/23 | 950,000.00   | 990,680.46   | 995,210.50        |
| REPUBLIC OF ANGOLA VIA AV REGS  | 6.927% 02/19/2027             | 950,000.00   | 890,637.24   | 878,750.00        |
| CHILE GOVERNMENT INTERNATIONAL  | 4.950% 01/05/2036 DD 07/05/23 | 901,686.00   | 866,701.84   | 891,028.07        |
| ABU DHABI GOVERNMENT INTE REGS  | 4.125% 10/11/2047             | 900,000.00   | 805,477.96   | 785,970.00        |

| Security description 1          | Security description 2        | Shares/Par | Base cost    | Attachment A      |
|---------------------------------|-------------------------------|------------|--------------|-------------------|
|                                 |                               |            |              | Base market value |
| CARLYLE GLOBAL MA 1A A1R2 144A  | VAR RT 04/20/2034 DD 05/13/21 | 900,000.00 | 900,000.00   | 897,840.00        |
| NIGERIA GOVERNMENT INTERN REGS  | 6.500% 11/28/2027             | 900,000.00 | 763,721.13   | 820,882.80        |
| QNB FINANCE LTD REGS            | 2.750% 02/12/2027             | 900,000.00 | 922,926.95   | 839,365.20        |
| REPUBLIC OF POLAND GOVERNMENT   | 5.500% 11/16/2027 DD 11/16/22 | 900,000.00 | 904,751.73   | 932,634.00        |
| SERBIA INTERNATIONAL BOND REGS  | 2.125% 12/01/2030             | 900,000.00 | 711,252.72   | 720,000.00        |
| CSF III LP                      |                               | 898,036.00 | 912,252.00   | 969,647.00        |
| APPLE INC                       | 3.950% 08/08/2052 DD 08/08/22 | 850,000.00 | 767,237.77   | 746,478.50        |
| CARGILL INC 144A                | 1.700% 02/02/2031 DD 02/02/21 | 850,000.00 | 700,655.36   | 698,377.00        |
| GEORGIA POWER CO                | 3.700% 01/30/2050 DD 01/10/20 | 850,000.00 | 687,213.74   | 673,004.50        |
| VAR ENERGI ASA 144A             | 7.500% 01/15/2028 DD 11/15/22 | 850,000.00 | 887,000.91   | 900,787.50        |
| ENCAP ENERGY FUND VIII COINVES  |                               | 849,417.77 | 1,667,938.15 | 818,323.55        |
| VEEF II CO-INVEST 3-A LP        |                               | 843,418.00 | 623,418.00   | 806,574.00        |
| GTCR STRATEGIC GR FD I A & B LP |                               | 831,173.00 | 731,273.00   | 818,089.00        |
| FREEPORT INDONESIA PT REGS      | 6.200% 04/14/2052 DD 04/14/22 | 830,000.00 | 744,223.49   | 822,737.50        |
| IRONWOOD POWER SERVICES LLC     |                               | 822,087.54 | 358,671.98   | 880,332.50        |
| BPEA PRIVATE EQ FD VIII LP      |                               | 812,650.18 | 419,043.09   | 761,478.00        |
| 37 CAPITAL CLO 1 LTD 1A A 144A  | VAR RT 10/15/2034 DD 11/18/21 | 800,000.00 | 800,000.00   | 796,080.00        |
| EGYPT GOVERNMENT INTERNAT 144A  | 7.903% 02/21/2048 DD 02/21/18 | 800,000.00 | 665,014.53   | 480,672.00        |
| EGYPT GOVERNMENT INTERNAT 144A  | 7.625% 05/29/2032 DD 05/29/20 | 800,000.00 | 810,884.54   | 554,672.00        |
| EXPORT-IMPORT BANK OF IND REGS  | 3.375% 08/05/2026 DD 08/05/16 | 800,000.00 | 770,289.14   | 767,952.00        |
| FOUNDRY JV HOLDCO LLC 144A      | 5.875% 01/25/2034 DD 05/19/23 | 800,000.00 | 790,535.95   | 823,304.00        |
| REPUBLIC OF SOUTH AFRICA GOVER  | 5.375% 07/24/2044 DD 07/24/14 | 800,000.00 | 666,918.68   | 637,120.00        |
| SRI LANKA GOVERNMENT INTE REGS  | 5.750% 04/18/2023 DD 04/18/18 | 800,000.00 | 671,000.00   | 406,000.00        |
| SRI LANKA GOVERNMENT INTE REGS  | 6.750% 04/18/2028 DD 04/18/18 | 800,000.00 | 379,560.61   | 399,448.00        |
| UNITEDHEALTH GROUP INC          | 5.875% 02/15/2053 DD 10/28/22 | 800,000.00 | 913,271.68   | 909,432.00        |
| DELL INTERNATIONAL LLC / EMC C  | 8.350% 07/15/2046 DD 01/15/21 | 791,000.00 | 1,291,755.67 | 1,042,901.86      |
| VEEF II CO-INVEST 2-A LP        |                               | 785,464.00 | 624,319.00   | 825,197.00        |
| KAYNE SENIOR CREDIT II          | OFFSHORE FUND LP              | 763,002.00 | 875,642.00   | 686,906.00        |
| PUBLIC PENSION CAPITAL LLC      |                               | 751,592.32 | 700,766.24   | 762,022.00        |
| AMERICAN WATER CAPITAL CORP     | 4.450% 06/01/2032 DD 05/05/22 | 750,000.00 | 740,637.89   | 743,895.00        |
| APPALACHIAN POWER CO            | 3.700% 05/01/2050 DD 05/14/20 | 750,000.00 | 600,146.10   | 563,317.50        |
| BURLINGTON NORTHERN SANTA FE L  | 4.150% 04/01/2045 DD 03/09/15 | 750,000.00 | 684,915.95   | 668,370.00        |

| Security description 1         | Security description 2        | Shares/Par | Attachment A |                   |
|--------------------------------|-------------------------------|------------|--------------|-------------------|
|                                |                               |            | Base cost    | Base market value |
| CEDAR FUNDING XII 12A A1R 144A | VAR RT 10/25/2034 DD 11/18/21 | 750,000.00 | 750,000.00   | 748,125.00        |
| CHARTER COMMUNICATIONS OPERATI | 4.400% 04/01/2033 DD 03/15/22 | 750,000.00 | 688,504.48   | 693,037.50        |
| DOLLAR GENERAL CORP            | 5.450% 07/05/2033 DD 06/07/23 | 750,000.00 | 748,855.16   | 765,082.50        |
| DUKE ENERGY CORP               | 5.000% 08/15/2052 DD 08/11/22 | 750,000.00 | 731,599.75   | 703,065.00        |
| ENERGY TRANSFER LP             | 5.750% 02/15/2033 DD 12/14/22 | 750,000.00 | 774,145.88   | 773,737.50        |
| ENTERPRISE PRODUCTS OPERATING  | 5.350% 01/31/2033 DD 01/10/23 | 750,000.00 | 773,542.81   | 786,435.00        |
| INDONESIA GOVERNMENT INTERNATI | 3.350% 03/12/2071 DD 01/12/21 | 750,000.00 | 500,859.85   | 550,222.50        |
| JERSEY CENTRAL POWER & LI 144A | 2.750% 03/01/2032 DD 06/10/21 | 750,000.00 | 644,205.72   | 634,162.50        |
| LOCKHEED MARTIN CORP           | 4.070% 12/15/2042 DD 12/14/12 | 750,000.00 | 705,391.05   | 677,985.00        |
| MIDAMERICAN ENERGY CO          | 2.700% 08/01/2052 DD 07/22/21 | 750,000.00 | 525,233.40   | 486,675.00        |
| REESE PARK CLO LTD 1A AR 144A  | VAR RT 10/15/2034 DD 11/23/21 | 750,000.00 | 750,000.00   | 749,550.00        |
| RTX CORP                       | 4.350% 04/15/2047 DD 10/15/20 | 750,000.00 | 708,674.63   | 655,530.00        |
| S&P GLOBAL INC                 | 2.900% 03/01/2032 DD 03/01/23 | 750,000.00 | 671,601.71   | 670,417.50        |
| WARNERMEDIA HOLDINGS INC       | 4.279% 03/15/2032 DD 03/15/23 | 750,000.00 | 678,107.84   | 687,315.00        |
| XCEL ENERGY INC                | 3.500% 12/01/2049 DD 11/07/19 | 750,000.00 | 589,295.65   | 554,842.50        |
| VISTA EQ PTNS FD VIII LP       |                               | 742,145.00 | 402,592.00   | 757,342.00        |
| PREFERRED TERM SECURITIES 144A | VAR RT 07/03/2033 DD 06/26/03 | 731,885.16 | 610,072.51   | 707,879.32        |
| UNITED AIRLINES 2019-1 CLASS A | 4.550% 02/25/2033 DD 02/11/19 | 731,609.85 | 769,500.66   | 649,091.57        |
| NEWSTONE CAPITAL PARTNERS II   | LP                            | 729,255.00 | 1,316,436.50 | 494,162.00        |
| PREFERRED TERM SECURITIES REGS | VAR RT 06/23/2035 DD 03/17/05 | 722,438.46 | 626,658.96   | 645,354.27        |
| MDGH GMTN RSC LTD REGS         | 3.400% 06/07/2051             | 720,000.00 | 544,346.11   | 534,585.60        |
| AMERICAN AIRLINES 2016-2 CLASS | 3.200% 12/15/2029 DD 05/16/16 | 701,480.00 | 702,713.42   | 638,809.78        |
| BAHRAIN GOVERNMENT INTERN REGS | 4.250% 01/25/2028             | 700,000.00 | 654,056.94   | 659,610.00        |
| DOMINICAN REPUBLIC INTERN REGS | 5.950% 01/25/2027             | 700,000.00 | 675,862.62   | 701,505.00        |
| EGYPT GOVERNMENT INTERNAT REGS | 7.625% 05/29/2032             | 700,000.00 | 470,713.18   | 485,335.20        |
| HUNGARY GOVERNMENT INTERN REGS | 6.125% 05/22/2028             | 700,000.00 | 699,316.93   | 727,081.60        |
| MERCK & CO INC                 | 6.550% 09/15/2037 DD 09/17/07 | 700,000.00 | 837,750.00   | 818,076.00        |
| PAKISTAN GOVERNMENT INTER REGS | 6.000% 04/08/2026             | 700,000.00 | 417,040.50   | 491,148.00        |
| PETROLEOS MEXICANOS            | 6.750% 09/21/2047 DD 09/21/16 | 700,000.00 | 475,429.12   | 458,682.00        |
| PETRORIO LUXEMBOURG TRADI 144A | 6.125% 06/09/2026 DD 06/09/21 | 700,000.00 | 672,906.90   | 687,638.00        |
| PHILIPPINE GOVERNMENT INTERNAT | 2.650% 12/10/2045 DD 12/10/20 | 700,000.00 | 488,219.40   | 495,859.00        |
| REPUBLIC OF AZERBAIJAN IN REGS | 4.750% 03/18/2024             | 700,000.00 | 697,501.57   | 696,150.00        |

| Security description 1         | Security description 2        | Shares/Par | Attachment A |                   |
|--------------------------------|-------------------------------|------------|--------------|-------------------|
|                                |                               |            | Base cost    | Base market value |
| ROMANIAN GOVERNMENT INTER 144A | 7.625% 01/17/2053 DD 01/17/23 | 700,000.00 | 696,274.29   | 782,964.00        |
| SRI LANKA GOVERNMENT INTE REGS | 7.550% 03/28/2030 DD 06/28/19 | 700,000.00 | 322,000.00   | 349,034.00        |
| WELLTOWER OP LLC               | 2.800% 06/01/2031 DD 03/25/21 | 700,000.00 | 592,887.99   | 611,569.00        |
| WILLIAMS COS INC/THE           | 4.650% 08/15/2032 DD 08/08/22 | 700,000.00 | 680,724.70   | 682,787.00        |
| PERUSAHAAN PERSEROAN PERS REGS | 4.875% 07/17/2049 DD 07/17/19 | 680,000.00 | 551,523.87   | 600,100.00        |
| ANIMAL SUPPLY 8/20 TL          | 0.000% 11/14/2025 DD 08/14/20 | 678,478.82 | 586,436.63   | 664,570.00        |
| BERRY GLOBAL INC 144A          | 5.500% 04/15/2028 DD 03/30/23 | 665,000.00 | 659,801.06   | 673,545.25        |
| KAYNE ANDERSON CREDIT OPP FD   | QP LP                         | 657,308.00 | 728,565.00   | 682,242.00        |
| BEAR STEARNS ARM TRUST 20 9 A1 | VAR RT 10/25/2035 DD 09/01/05 | 650,766.73 | 629,318.77   | 608,525.46        |
| AIR CANADA 2020-2 CLASS B 144A | 9.000% 04/01/2027 DD 09/23/20 | 650,698.59 | 700,478.38   | 659,561.10        |
| AMAZON.COM INC                 | 3.950% 04/13/2052 DD 04/13/22 | 650,000.00 | 572,093.55   | 571,337.00        |
| AMGEN INC                      | 4.200% 03/01/2033 DD 08/18/22 | 650,000.00 | 622,279.22   | 619,450.00        |
| APIDOS CLO XXXIII 33A AR 144A  | VAR RT 10/24/2034 DD 09/30/21 | 650,000.00 | 650,000.00   | 650,065.00        |
| BROOKFIELD FINANCE INC         | 4.350% 04/15/2030 DD 04/09/20 | 650,000.00 | 603,506.59   | 627,237.00        |
| CONSTELLATION ENERGY GENERATIO | 5.600% 06/15/2042 DD 12/15/12 | 650,000.00 | 631,379.34   | 650,598.00        |
| HUNGARY GOVERNMENT INTERN REGS | 2.125% 09/22/2031             | 650,000.00 | 505,665.25   | 523,433.30        |
| PRUDENTIAL FINANCIAL INC       | VAR RT 03/01/2053 DD 02/27/23 | 650,000.00 | 653,087.64   | 677,241.50        |
| UNION PACIFIC CORP             | 4.500% 01/20/2033 DD 09/09/22 | 650,000.00 | 650,558.26   | 654,836.00        |
| WASTE CONNECTIONS INC          | 4.200% 01/15/2033 DD 08/18/22 | 650,000.00 | 628,518.71   | 632,346.00        |
| GSAA HOME EQUITY TRUST 2 12 A1 | VAR RT 08/25/2036 DD 07/28/06 | 649,940.69 | 649,940.68   | 170,355.95        |
| IVORY COAST GOVERNMENT IN REGS | STEP 12/31/2032               | 644,333.99 | 591,386.76   | 607,619.84        |
| SLM STUDENT LOAN TR 4 A5D 144A | VAR RT 03/15/2033 DD 04/16/03 | 634,839.26 | 625,198.03   | 614,543.45        |
| ESCROW CB ADELPHIA COM         | 0.000% 10/01/2010 DD 09/20/00 | 625,000.00 | 130,265.15   | -                 |
| VEEF II CO-INVEST 1-A LP       |                               | 613,161.00 | 624,329.00   | 632,223.00        |
| INDONESIA ASAHAN ALUMINIU REGS | 5.800% 05/15/2050 DD 05/15/20 | 610,000.00 | 544,577.23   | 591,700.00        |
| ICG NEWTON SCSP                |                               | 602,515.00 | 790,809.02   | 830,407.66        |
| GSO CAP OPP FD II LP HOLDINGS  |                               | 601,992.00 | 1,705,883.00 | 640,673.00        |
| AMERICAN HOMES 4 RENT LP       | 3.625% 04/15/2032 DD 04/07/22 | 600,000.00 | 525,072.86   | 538,536.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2030 DD 09/04/2020 | 600,000.00 | 291,121.41   | 239,856.00        |
| BOEING CO/THE                  | 5.805% 05/01/2050 DD 05/04/20 | 600,000.00 | 616,043.85   | 623,826.00        |
| CONTINENTAL RESOURCES INC 144A | 5.750% 01/15/2031 DD 11/25/20 | 600,000.00 | 573,770.70   | 596,508.00        |
| GACI FIRST INVESTMENT CO REGS  | 5.000% 10/13/2027             | 600,000.00 | 600,624.25   | 605,139.60        |

| Security description 1            | Security description 2        | Shares/Par | Base cost    | Attachment A      |
|-----------------------------------|-------------------------------|------------|--------------|-------------------|
|                                   |                               |            |              | Base market value |
| GHANA GOVERNMENT INTERNAT REGS    | 8.950% 03/26/2051             | 600,000.00 | 261,089.56   | 257,328.00        |
| HUNGARY GOVERNMENT INTERN REGS    | 5.250% 06/16/2029             | 600,000.00 | 585,862.66   | 602,726.40        |
| HYUNDAI CAPITAL AMERICA 144A      | 6.375% 04/08/2030 DD 04/07/20 | 600,000.00 | 624,274.43   | 639,366.00        |
| INDONESIA GOVERNMENT INTE REGS    | 6.750% 01/15/2044             | 600,000.00 | 700,624.92   | 738,263.14        |
| ORACLE CORP                       | 5.550% 02/06/2053 DD 02/06/23 | 600,000.00 | 596,995.15   | 602,598.00        |
| QATARENERGY REGS                  | 3.125% 07/12/2041             | 600,000.00 | 441,728.14   | 460,515.60        |
| RECETTE CLO LTD 1A ARR 144A       | VAR RT 04/20/2034 DD 03/18/21 | 600,000.00 | 591,653.34   | 597,300.00        |
| REPUBLIC OF KENYA GOVERNMENT REGS | 7.250% 02/28/2028             | 600,000.00 | 532,816.50   | 547,500.00        |
| REPUBLIC OF POLAND GOVERNMENT     | 5.500% 04/04/2053 DD 04/04/23 | 600,000.00 | 598,702.91   | 624,204.00        |
| REPUBLIC OF SOUTH AFRICA GOVER    | 6.300% 06/22/2048 DD 05/22/18 | 600,000.00 | 475,078.28   | 512,538.00        |
| SAUDI ARABIAN OIL CO 144A         | 3.500% 11/24/2070 DD 11/24/20 | 600,000.00 | 593,172.71   | 411,480.00        |
| TUNISIAN REPUBLIC REGS            | 5.750% 01/30/2025             | 600,000.00 | 450,091.47   | 490,572.00        |
| U S TREASURY BOND                 | 4.000% 11/15/2042 DD 11/15/22 | 600,000.00 | 589,645.09   | 585,234.00        |
| URUGUAY GOVERNMENT INTERNATIONAL  | 4.975% 04/20/2055 DD 04/20/18 | 600,000.00 | 694,006.52   | 585,504.00        |
| VICI PROPERTIES LP                | 5.625% 05/15/2052 DD 04/29/22 | 600,000.00 | 596,361.27   | 576,312.00        |
| WALMART INC                       | 2.650% 09/22/2051 DD 09/22/21 | 600,000.00 | 439,292.29   | 420,150.00        |
| THERM-O-DISC 5/22 COV-LITE TLB    | 0.000% 05/31/2029 DD 05/02/22 | 589,055.74 | 541,931.28   | 394,667.35        |
| ICG VANADIUM SCSP                 |                               | 584,731.00 | 582,320.18   | 664,634.64        |
| AMERICAN AIRLINES 2016-1 CLASS    | 3.575% 07/15/2029 DD 01/19/16 | 566,858.04 | 574,692.72   | 528,566.78        |
| BROOKFIELD INFRA FUND V-B LP      |                               | 564,882.84 | 554,656.82   | 585,330.00        |
| SILVER LAKE PTRS III              |                               | 556,994.00 | 2,551,009.95 | 952,847.00        |
| GSO CAPITAL SOLUTIONS FUND II     | LP                            | 553,347.00 | 1,119,972.00 | 543,860.00        |
| ANGOLAN GOVERNMENT INTERN REGS    | 8.000% 11/26/2029             | 550,000.00 | 471,760.60   | 487,795.00        |
| BACARDI LTD 144A                  | 5.300% 05/15/2048 DD 04/30/18 | 550,000.00 | 509,859.21   | 527,499.50        |
| BRISTOL-MYERS SQUIBB CO           | 3.700% 03/15/2052 DD 03/02/22 | 550,000.00 | 468,815.01   | 434,027.00        |
| CREDIT SUISSE AG/NEW YORK NY      | 1.250% 08/07/2026 DD 08/09/21 | 550,000.00 | 482,210.10   | 498,822.50        |
| HCA INC                           | 5.625% 09/01/2028 DD 08/23/18 | 550,000.00 | 543,653.68   | 563,326.50        |
| KINDER MORGAN INC                 | 5.050% 02/15/2046 DD 02/26/15 | 550,000.00 | 499,151.43   | 492,305.00        |
| MDGH GMTN RSC LTD REGS            | 5.084% 05/22/2053             | 550,000.00 | 550,000.00   | 541,230.80        |
| MPLX LP                           | 4.950% 09/01/2032 DD 08/11/22 | 550,000.00 | 541,045.12   | 539,137.50        |
| SOUTHERN CALIFORNIA GAS CO        | 5.750% 06/01/2053 DD 05/23/23 | 550,000.00 | 557,276.88   | 580,475.50        |
| LEBANON GOVERNMENT INTERNATIONAL  | 8.250% 05/17/2034             | 530,000.00 | 32,065.00    | 31,561.50         |

| Security description 1         | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|--------------------------------|-------------------------------|------------|------------|-------------------|
|                                |                               |            |            | Base market value |
| ABBVIE INC                     | 4.250% 11/21/2049 DD 05/21/20 | 500,000.00 | 458,562.33 | 447,080.00        |
| ANGLOGOLD ASHANTI HOLDINGS PLC | 3.750% 10/01/2030 DD 10/01/20 | 500,000.00 | 521,769.85 | 435,365.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2035 DD 09/04/2020 | 500,000.00 | 202,649.83 | 170,660.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | STEP 07/09/2035               | 500,000.00 | 138,805.15 | 170,657.59        |
| ASSTEAD CAPITAL INC 144A       | 4.000% 05/01/2028 DD 11/04/19 | 500,000.00 | 471,069.32 | 470,880.00        |
| BAHRAIN GOVERNMENT INTERN 144A | 7.500% 09/20/2047 DD 09/20/17 | 500,000.00 | 530,756.17 | 470,145.00        |
| BANCO DO BRASIL SA/CAYMAN REGS | 3.250% 09/30/2026 DD 09/30/21 | 500,000.00 | 472,783.00 | 474,900.00        |
| BANK OF AMERICA CORP           | VAR RT 04/25/2034 DD 04/25/23 | 500,000.00 | 500,000.00 | 502,640.00        |
| BRAZILIAN GOVERNMENT INTERNATI | 4.750% 01/14/2050 DD 11/14/19 | 500,000.00 | 405,173.77 | 384,435.00        |
| CEDAR FUNDING X CL 10A AR 144A | VAR RT 10/20/2032 DD 10/20/21 | 500,000.00 | 500,000.00 | 497,250.00        |
| COMISION FEDERAL DE ELECT REGS | 6.264% 02/15/2052             | 500,000.00 | 425,980.67 | 436,930.45        |
| CORP NACIONAL DEL COBRE D 144A | 3.700% 01/30/2050 DD 09/30/19 | 500,000.00 | 529,794.01 | 360,675.00        |
| CORP NACIONAL DEL COBRE D REGS | 4.875% 11/04/2044 DD 11/04/14 | 500,000.00 | 476,396.57 | 433,620.00        |
| CORP NACIONAL DEL COBRE D REGS | 3.625% 08/01/2027 DD 08/01/17 | 500,000.00 | 480,947.96 | 473,395.00        |
| CROATIA GOVERNMENT INTERN 144A | 6.000% 01/26/2024 DD 11/26/13 | 500,000.00 | 501,536.24 | 500,000.00        |
| CSL FINANCE PLC 144A           | 4.750% 04/27/2052 DD 04/27/22 | 500,000.00 | 490,645.02 | 477,910.00        |
| DOMINICAN REPUBLIC INTERN 144A | 6.875% 01/29/2026 DD 01/29/16 | 500,000.00 | 538,946.14 | 508,475.00        |
| DOMINICAN REPUBLIC INTERN 144A | 6.000% 07/19/2028 DD 07/19/18 | 500,000.00 | 533,382.78 | 499,600.00        |
| DOMINICAN REPUBLIC INTERN 144A | 4.500% 01/30/2030 DD 01/30/20 | 500,000.00 | 504,090.40 | 460,025.00        |
| DOMINICAN REPUBLIC INTERN 144A | 5.875% 01/30/2060 DD 01/30/20 | 500,000.00 | 479,151.19 | 431,225.00        |
| DOMINICAN REPUBLIC INTERN REGS | 6.875% 01/29/2026 DD 01/29/16 | 500,000.00 | 504,536.71 | 508,475.00        |
| DP WORLD LTD/UNITED ARAB 144A  | 6.850% 07/02/2037 DD 07/02/07 | 500,000.00 | 611,481.83 | 551,015.00        |
| EGYPT GOVERNMENT INTERNAT REGS | 7.300% 09/30/2033             | 500,000.00 | 368,470.69 | 329,276.00        |
| EGYPT GOVERNMENT INTERNAT REGS | 8.875% 05/29/2050             | 500,000.00 | 336,755.04 | 317,588.00        |
| EMPRESA DE TRANSPORTE DE 144A  | 4.700% 05/07/2050 DD 05/07/20 | 500,000.00 | 603,062.04 | 412,365.00        |
| EMPRESA NACIONAL DEL PETR 144A | 4.500% 09/14/2047 DD 09/14/17 | 500,000.00 | 535,658.41 | 376,120.00        |
| EQT CORP                       | VAR RT 02/01/2030 DD 01/21/20 | 500,000.00 | 608,591.40 | 536,620.00        |
| ESKOM HOLDINGS SOC LTD REGS    | 4.314% 07/23/2027             | 500,000.00 | 449,336.69 | 466,250.00        |
| EVERGY KANSAS CENTRAL INC      | 5.900% 11/15/2033 DD 11/15/23 | 500,000.00 | 499,445.40 | 535,840.00        |
| EXXON MOBIL CORP               | 3.452% 04/15/2051 DD 04/15/20 | 500,000.00 | 411,751.35 | 394,085.00        |
| FREEPORT INDONESIA PT REGS     | 5.315% 04/14/2032 DD 04/14/22 | 500,000.00 | 473,626.07 | 490,290.00        |
| GHANA GOVERNMENT INTERNAT 144A | 7.625% 05/16/2029 DD 05/16/18 | 500,000.00 | 498,588.23 | 216,105.00        |

| Security description 1           | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|----------------------------------|-------------------------------|------------|------------|-------------------|
|                                  |                               |            |            | Base market value |
| HEALTHPEAK OP LLC                | 5.250% 12/15/2032 DD 01/17/23 | 500,000.00 | 492,213.72 | 506,375.00        |
| HOME DEPOT INC/THE               | 4.500% 09/15/2032 DD 09/19/22 | 500,000.00 | 501,012.92 | 510,975.00        |
| INDONESIA ASAHAN ALUMINIU 144A   | 5.450% 05/15/2030 DD 05/15/20 | 500,000.00 | 551,806.93 | 504,375.00        |
| INDONESIA ASAHAN ALUMINIU 144A   | 5.800% 05/15/2050 DD 05/15/20 | 500,000.00 | 583,655.62 | 485,000.00        |
| INTERNATIONAL BUSINESS MACHINE   | 4.750% 02/06/2033 DD 02/06/23 | 500,000.00 | 496,794.18 | 507,160.00        |
| IVORY COAST GOVERNMENT IN 144A   | 6.125% 06/15/2033             | 500,000.00 | 542,106.66 | 458,920.00        |
| J M SMUCKER CO/THE               | 6.500% 11/15/2043 DD 10/25/23 | 500,000.00 | 495,406.74 | 558,195.00        |
| JORDAN GOVERNMENT INTERNA REGS   | 7.500% 01/13/2029             | 500,000.00 | 498,838.42 | 505,625.00        |
| KAZMUNAYGAS NATIONAL CO J 144A   | 4.750% 04/19/2027 DD 04/19/17 | 500,000.00 | 534,872.77 | 485,750.00        |
| KSA SUKUK LTD 144A               | 5.268% 10/25/2028 DD 10/25/22 | 500,000.00 | 500,000.00 | 518,985.00        |
| LOUISVILLE GAS AND ELECTRIC CO   | 5.450% 04/15/2033 DD 03/20/23 | 500,000.00 | 498,931.51 | 521,760.00        |
| LOWE'S COS INC                   | 5.000% 04/15/2033 DD 09/08/22 | 500,000.00 | 505,665.06 | 510,550.00        |
| LXP INDUSTRIAL TRUST             | 6.750% 11/15/2028 DD 11/13/23 | 500,000.00 | 497,181.35 | 525,950.00        |
| MEXICO GOVERNMENT INTERNATIONALA | 6.050% 01/11/2040 DD 01/11/08 | 500,000.00 | 509,525.48 | 504,155.00        |
| MEXICO GOVERNMENT INTERNATIONALA | 3.750% 04/19/2071             | 500,000.00 | 500,000.00 | 333,335.19        |
| MICROSOFT CORP                   | 2.400% 08/08/2026 DD 08/08/16 | 500,000.00 | 475,261.41 | 476,480.00        |
| MOROCCO GOVERNMENT INTERN 144A   | 4.000% 12/15/2050 DD 12/15/20 | 500,000.00 | 500,000.00 | 360,000.00        |
| MOROCCO GOVERNMENT INTERN REGS   | 6.500% 09/08/2033             | 500,000.00 | 513,493.72 | 527,031.00        |
| NATIONAL RURAL UTILITIES COOPE   | 5.800% 01/15/2033 DD 10/31/22 | 500,000.00 | 540,900.47 | 530,460.00        |
| NPC UKRENERGO 144A               | 6.875% 11/09/2028 DD 11/09/21 | 500,000.00 | 500,000.00 | 134,350.00        |
| OCP SA 144A                      | 3.750% 06/23/2031 DD 06/23/21 | 500,000.00 | 497,521.06 | 429,500.00        |
| OMAN GOVERNMENT INTERNATI REGS   | 5.625% 01/17/2028             | 500,000.00 | 495,484.54 | 509,120.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 2.252% 09/29/2032 DD 09/29/20 | 500,000.00 | 509,334.70 | 364,050.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 3.298% 01/19/2033 DD 01/19/22 | 500,000.00 | 500,000.00 | 394,320.00        |
| PARAGUAY GOVERNMENT INTER REGS   | 6.100% 08/11/2044             | 500,000.00 | 478,187.76 | 490,499.99        |
| PELABUHAN INDONESIA PERSE 144A   | 5.375% 05/05/2045 DD 05/05/15 | 500,000.00 | 576,060.94 | 484,375.00        |
| PERTAMINA PERSERO PT 144A        | 2.300% 02/09/2031 DD 02/09/21 | 500,000.00 | 500,000.00 | 422,920.00        |
| PERUSAHAAN PERSEROAN PERS 144A   | 4.375% 02/05/2050 DD 11/05/19 | 500,000.00 | 526,984.73 | 412,500.00        |
| PETROLEOS MEXICANOS              | 7.690% 01/23/2050 DD 07/23/20 | 500,000.00 | 496,349.60 | 355,530.00        |
| PETRONAS CAPITAL LTD 144A        | 3.500% 03/18/2025 DD 03/18/15 | 500,000.00 | 514,479.48 | 490,710.00        |
| PFIZER INVESTMENT ENTERPRISES    | 5.300% 05/19/2053 DD 05/19/23 | 500,000.00 | 513,014.67 | 512,460.00        |
| PHILIPPINE GOVERNMENT INTERNAT   | 9.500% 02/02/2030 DD 02/02/05 | 500,000.00 | 611,777.49 | 628,750.00        |

| Security description 1           | Security description 2        | Shares/Par | Attachment A |                   |
|----------------------------------|-------------------------------|------------|--------------|-------------------|
|                                  |                               |            | Base cost    | Base market value |
| PHILIPPINE GOVERNMENT INTERNAT   | 3.700% 02/02/2042 DD 02/02/17 | 500,000.00 | 570,827.31   | 425,460.00        |
| PHILIPPINE GOVERNMENT INTERNAT   | 2.950% 05/05/2045 DD 05/05/20 | 500,000.00 | 529,392.13   | 374,670.00        |
| REPUBLIC OF UZBEKISTAN IN 144A   | 5.375% 02/20/2029 DD 02/20/19 | 500,000.00 | 536,979.60   | 472,665.00        |
| ROYAL BANK OF CANADA             | 5.000% 02/01/2033 DD 01/12/23 | 500,000.00 | 499,374.27   | 509,455.00        |
| SAUDI ARABIAN OIL CO 144A        | 4.250% 04/16/2039 DD 04/16/19 | 500,000.00 | 500,752.33   | 446,775.00        |
| SENEGAL GOVERNMENT INTERN REGS   | 6.250% 05/23/2033             | 500,000.00 | 421,748.88   | 446,010.00        |
| SERBIA INTERNATIONAL BOND 144A   | 6.500% 09/26/2033 DD 01/26/23 | 500,000.00 | 489,241.94   | 512,500.00        |
| SPIRIT REALTY LP                 | 3.200% 02/15/2031 DD 08/06/20 | 500,000.00 | 417,248.94   | 442,080.00        |
| TARGA RESOURCES CORP             | 6.125% 03/15/2033 DD 01/09/23 | 500,000.00 | 499,348.62   | 527,565.00        |
| TYSON FOODS INC                  | 5.150% 08/15/2044 DD 08/08/14 | 500,000.00 | 396,987.28   | 460,055.00        |
| U S TREASURY BOND                | 3.000% 08/15/2052 DD 08/15/22 | 500,000.00 | 359,904.37   | 410,920.00        |
| UBS GROUP AG 144A                | VAR RT 08/12/2033 DD 08/12/22 | 500,000.00 | 478,175.88   | 533,555.00        |
| URUGUAY GOVERNMENT INTERNATIONAL | 5.100% 06/18/2050 DD 06/18/14 | 500,000.00 | 504,735.24   | 501,420.00        |
| OLKHAN CO-INVESTORS LLC          |                               | 496,082.00 | 415,101.00   | 360,833.63        |
| CROW HOLDINGS REALTY PARTNERS    | VI-A LP                       | 492,524.00 | 1,581,401.00 | 470,638.00        |
| KAZMUNAYGAS NATIONAL CO J REGS   | 3.500% 04/14/2033             | 490,000.00 | 374,693.26   | 406,461.86        |
| PNC FINANCIAL SERVICES GROUP I   | VAR RT 01/24/2034 DD 01/24/23 | 490,000.00 | 490,000.00   | 480,307.80        |
| APIDOS CLO XXII 22A A1R 144A     | VAR RT 04/20/2031 DD 03/12/20 | 487,724.77 | 484,470.11   | 487,627.23        |
| RANGER LEXIPOL HOLDINGS LLC      |                               | 479,505.00 | 379,966.00   | 479,644.00        |
| GEM REALTY FUND VII LP           |                               | 476,720.00 | 495,651.31   | 420,441.00        |
| NEXTERA ENERGY CAPITAL HOLDING   | 6.051% 03/01/2025 DD 03/01/23 | 475,000.00 | 475,682.59   | 479,289.25        |
| KITE REALTY GROUP TRUST          | 4.750% 09/15/2030 DD 08/25/20 | 474,000.00 | 430,824.00   | 446,503.26        |
| AMERICAN AIRLINES 2016-3 CLASS   | 3.000% 04/15/2030 DD 10/03/16 | 467,876.71 | 471,653.70   | 422,300.84        |
| EB TEMP INV FD                   | 1.147% 12/31/2049 DD 11/01/01 | 457,775.73 | 457,775.73   | 457,775.73        |
| BROADCOM INC 144A                | 4.926% 05/15/2037 DD 04/18/22 | 450,000.00 | 410,682.23   | 436,576.50        |
| PHILIP MORRIS INTERNATIONAL IN   | 4.250% 11/10/2044 DD 11/10/14 | 450,000.00 | 382,626.96   | 386,275.50        |
| T-MOBILE USA INC                 | 4.500% 04/15/2050 DD 04/15/21 | 450,000.00 | 396,265.92   | 399,226.50        |
| ALCENTRA EUR DIR LDG FD NO.1     | LP                            | 448,333.50 | 453,913.68   | 466,337.17        |
| COMISION FEDERAL DE ELECT REGS   | 6.264% 02/15/2052 DD 02/15/22 | 445,000.00 | 376,802.21   | 388,867.70        |
| BAE SYSTEMS PLC 144A             | 3.000% 09/15/2050 DD 09/15/20 | 425,000.00 | 307,820.17   | 301,342.00        |
| PHILIP MORRIS INTERNATIONAL IN   | 5.375% 02/15/2033 DD 02/15/23 | 425,000.00 | 422,639.42   | 436,398.50        |
| NORFOLK SOUTHERN CORP            | 4.450% 03/01/2033 DD 02/02/23 | 405,000.00 | 379,938.18   | 400,504.50        |

| Security description 1         | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|--------------------------------|-------------------------------|------------|------------|-------------------|
|                                |                               |            |            | Base market value |
| ANGOLAN GOVERNMENT INTERN 144A | 8.000% 11/26/2029 DD 11/26/19 | 400,000.00 | 403,736.94 | 354,760.00        |
| BAHRAIN GOVERNMENT INTERN 144A | 5.625% 09/30/2031 DD 09/30/19 | 400,000.00 | 400,464.65 | 375,600.00        |
| BAHRAIN GOVERNMENT INTERN REGS | 5.250% 01/25/2033             | 400,000.00 | 355,873.32 | 355,640.00        |
| BANCO NACIONAL DE PANAMA REGS  | 2.500% 08/11/2030 DD 08/11/20 | 400,000.00 | 341,732.76 | 295,720.00        |
| BANGKOK BANK PCL/HONG KON 144A | VAR RT 09/25/2034 DD 09/25/19 | 400,000.00 | 396,540.58 | 354,636.00        |
| BANK HAPOALIM BM 144A          | VAR RT 01/21/2032             | 400,000.00 | 352,181.82 | 345,904.00        |
| BANQUE OUEST AFRICAINE DE REGS | 5.000% 07/27/2027             | 400,000.00 | 374,270.56 | 372,100.00        |
| BP CAPITAL MARKETS AMERICA INC | 3.001% 03/17/2052 DD 09/17/21 | 400,000.00 | 292,238.52 | 281,756.00        |
| CARLYLE GLOBAL MA 1A A2R2 144A | VAR RT 04/20/2034 DD 05/13/21 | 400,000.00 | 400,000.00 | 396,640.00        |
| CHILE GOVERNMENT INTERNATIONAL | 2.750% 01/31/2027 DD 01/31/22 | 400,000.00 | 387,318.80 | 377,708.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 4.125% 05/15/2051 DD 06/04/20 | 400,000.00 | 266,494.60 | 265,424.00        |
| COSTA RICA GOVERNMENT INT REGS | 5.625% 04/30/2043 DD 04/30/13 | 400,000.00 | 348,434.33 | 367,000.00        |
| DOMINICAN REPUBLIC INTERN 144A | 6.850% 01/27/2045 DD 01/27/15 | 400,000.00 | 398,876.66 | 397,500.00        |
| DRYDEN 61 CLO LTD 61A A1R 144A | VAR RT 01/17/2032 DD 03/24/21 | 400,000.00 | 397,768.18 | 399,920.00        |
| EL SALVADOR GOVERNMENT IN REGS | 6.375% 01/18/2027 DD 09/18/14 | 400,000.00 | 292,175.23 | 352,388.00        |
| ELEVANCE HEALTH INC            | 5.125% 02/15/2053 DD 02/08/23 | 400,000.00 | 374,421.24 | 400,776.00        |
| ERAC USA FINANCE LLC 144A      | 5.400% 05/01/2053 DD 05/01/23 | 400,000.00 | 398,018.56 | 421,616.00        |
| EXPORT-IMPORT BANK OF IND REGS | 5.500% 01/18/2033 DD 01/18/23 | 400,000.00 | 399,780.55 | 413,512.00        |
| GUATEMALA GOVERNMENT BOND REGS | 4.650% 10/07/2041 DD 10/07/21 | 400,000.00 | 322,109.57 | 326,000.00        |
| HUNGARY GOVERNMENT INTERN 144A | 6.750% 09/25/2052 DD 01/11/23 | 400,000.00 | 398,429.83 | 447,000.00        |
| LEVIATHAN BOND LTD 144A        | 6.500% 06/30/2027             | 400,000.00 | 390,546.36 | 375,345.60        |
| MALAYSIA SUKUK GLOBAL BHD REGS | 4.080% 04/27/2046 DD 04/27/16 | 400,000.00 | 374,180.47 | 370,936.00        |
| NETWORK I2I LTD 144A           | VAR RT 12/31/2049 DD 10/15/19 | 400,000.00 | 400,000.00 | 394,172.00        |
| NIGERIA GOVERNMENT INTERN REGS | 6.125% 09/28/2028             | 400,000.00 | 315,973.97 | 354,000.00        |
| NIGERIA GOVERNMENT INTERN REGS | 7.875% 02/16/2032             | 400,000.00 | 325,744.62 | 359,000.00        |
| OMAN GOVERNMENT INTERNATI 144A | 6.500% 03/08/2047 DD 03/08/17 | 400,000.00 | 363,193.91 | 407,248.00        |
| OMAN GOVERNMENT INTERNATI 144A | 6.500% 03/08/2047             | 400,000.00 | 379,831.91 | 407,248.00        |
| PARAGUAY GOVERNMENT INTER 144A | 4.950% 04/28/2031 DD 04/28/20 | 400,000.00 | 451,561.14 | 390,000.00        |
| PETRONAS CAPITAL LTD 144A      | 4.800% 04/21/2060 DD 04/21/20 | 400,000.00 | 386,379.84 | 377,516.00        |
| PETRONAS CAPITAL LTD REGS      | 4.500% 03/18/2045 DD 03/18/15 | 400,000.00 | 372,275.77 | 367,156.00        |
| REPUBLIC OF AZERBAIJAN IN 144A | 3.500% 09/01/2032             | 400,000.00 | 413,618.37 | 346,728.00        |
| REPUBLIC OF UZBEKISTAN IN REGS | 5.375% 02/20/2029             | 400,000.00 | 369,790.47 | 378,131.20        |

| Security description 1           | Security description 2        | Shares/Par | Attachment A  |                   |
|----------------------------------|-------------------------------|------------|---------------|-------------------|
|                                  |                               |            | Base cost     | Base market value |
| ROMANIAN GOVERNMENT INTER REGS   | 4.000% 02/14/2051             | 400,000.00 | 294,829.85    | 289,175.20        |
| SASOL FINANCING USA LLC          | 5.875% 03/27/2024 DD 09/27/18 | 400,000.00 | 399,121.25    | 397,540.00        |
| SK HYNIX INC 144A                | 2.375% 01/19/2031 DD 01/19/21 | 400,000.00 | 397,048.59    | 324,364.00        |
| TURKIYE GOVERNMENT INTERNATION   | 9.375% 01/19/2033 DD 01/19/23 | 400,000.00 | 390,187.94    | 451,640.00        |
| U S TREASURY NOTE                | 3.375% 05/15/2033 DD 05/15/23 | 400,000.00 | 387,125.07    | 384,688.00        |
| IRONWOOD POWER SERVICES SUB      | DEBT                          | 392,289.81 | 392,289.81    | 392,289.81        |
| KEYBANK NA/CLEVELAND OH          | 5.000% 01/26/2033 DD 01/26/23 | 389,000.00 | 387,264.31    | 364,376.30        |
| RIVERGLADE CAPITAL II LP         |                               | 369,350.44 | 369,350.22    | 356,861.00        |
| AMPERSAND 2014 LP                |                               | 369,191.00 | 16,306,282.73 | 396,970.00        |
| EB TEMP INV FD                   | 1.147% 12/31/2049 DD 11/01/01 | 357,985.75 | 357,985.75    | 357,985.75        |
| CITIZENS FINANCIAL GROUP INC     | 2.638% 09/30/2032 DD 03/30/21 | 350,000.00 | 282,111.25    | 270,721.50        |
| INVESCO CLO LTD 2A B 144A        | VAR RT 07/15/2034 DD 06/17/21 | 350,000.00 | 350,000.00    | 347,585.00        |
| NGPL PIPECO LLC 144A             | 3.250% 07/15/2031 DD 05/14/21 | 350,000.00 | 302,988.35    | 304,258.50        |
| PERUVIAN GOVERNMENT INTERNATIO   | 2.783% 01/23/2031 DD 04/23/20 | 350,000.00 | 371,525.78    | 304,748.50        |
| SRI LANKA GOVERNMENT INTE 144A   | 6.825% 07/18/2026 DD 07/18/16 | 350,000.00 | 276,211.38    | 177,852.50        |
| T-MOBILE USA INC                 | 5.650% 01/15/2053 DD 09/15/22 | 350,000.00 | 349,832.59    | 365,771.00        |
| WELLMAN PARK CLO LTD 1A B 144A   | VAR RT 07/15/2034 DD 06/16/21 | 350,000.00 | 350,000.00    | 348,355.00        |
| GUARA NORTE SARL 144A            | 5.198% 06/15/2034 DD 02/11/21 | 342,716.00 | 289,100.85    | 312,183.43        |
| OCCIDENTAL PETROLEUM CORP        | 6.600% 03/15/2046 DD 09/15/19 | 335,000.00 | 354,394.00    | 362,717.90        |
| SUN COMMUNITIES OPERATING LP     | 5.700% 01/15/2033 DD 01/17/23 | 335,000.00 | 334,182.43    | 339,700.05        |
| KH AGGREGATOR LP                 |                               | 333,360.18 | 333,360.89    | 342,048.00        |
| HARBORVIEW MORTGAGE L A A 144A   | VAR RT 06/21/2037 DD 04/30/07 | 333,356.37 | 139,620.82    | 328,702.72        |
| BRITISH AIRWAYS 2021-1 CL 144A   | 2.900% 09/15/2036 DD 07/28/21 | 323,689.76 | 273,241.01    | 276,984.56        |
| COMISION FEDERAL DE ELECT REGS   | 3.348% 02/09/2031 DD 02/09/21 | 320,000.00 | 256,087.23    | 266,377.60        |
| AMERICAN AIRLINES 2017-1 CLASS   | 3.650% 08/15/2030 DD 01/13/17 | 303,322.50 | 313,591.40    | 280,800.80        |
| ABU DHABI GOVERNMENT INTE REGS   | 3.125% 05/03/2026             | 300,000.00 | 296,034.51    | 290,715.00        |
| BAHRAIN GOVERNMENT INTERN REGS   | 5.625% 09/30/2031             | 300,000.00 | 279,923.43    | 281,700.00        |
| BARCLAYS PLC                     | VAR RT 08/09/2026 DD 08/09/22 | 300,000.00 | 300,000.00    | 298,824.00        |
| BPCE SA 144A                     | VAR RT 10/19/2032 DD 10/19/21 | 300,000.00 | 245,818.05    | 245,046.00        |
| BROOKFIELD FINANCE INC           | 3.625% 02/15/2052 DD 02/04/22 | 300,000.00 | 202,275.73    | 214,020.00        |
| CK HUTCHISON INTERNATIONALA 144A | 4.750% 04/21/2028 DD 04/21/23 | 300,000.00 | 299,471.07    | 300,735.00        |
| CK HUTCHISON INTERNATIONALA 144A | 4.875% 04/21/2033 DD 04/21/23 | 300,000.00 | 298,671.40    | 300,996.00        |

| Security description 1          | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|---------------------------------|-------------------------------|------------|------------|-------------------|
|                                 |                               |            |            | Base market value |
| COLOMBIA GOVERNMENT INTERNATIO  | 7.500% 02/02/2034 DD 02/02/23 | 300,000.00 | 297,913.43 | 316,509.00        |
| CORP NACIONAL DEL COBRE D 144A  | 3.750% 01/15/2031 DD 05/06/20 | 300,000.00 | 325,302.77 | 271,602.00        |
| CREDIT SUISSE AG/NEW YORK NY    | 4.750% 08/09/2024 DD 08/23/22 | 300,000.00 | 299,985.88 | 298,128.00        |
| DOMINICAN REPUBLIC INTERN 144A  | 7.050% 02/03/2031 DD 02/03/23 | 300,000.00 | 300,000.00 | 315,000.00        |
| DOMINICAN REPUBLIC INTERN REGS  | 5.875% 01/30/2060 DD 01/30/20 | 300,000.00 | 234,919.78 | 258,735.00        |
| ECOPETROL SA                    | 6.875% 04/29/2030 DD 04/29/20 | 300,000.00 | 343,862.21 | 297,237.00        |
| ECOPETROL SA                    | 5.875% 11/02/2051             | 300,000.00 | 249,622.03 | 226,893.00        |
| EGYPT GOVERNMENT INTERNAT 144A  | 5.875% 02/16/2031 DD 02/16/21 | 300,000.00 | 300,000.00 | 196,125.00        |
| ESKOM HOLDINGS SOC LTD REGS     | 8.450% 08/10/2028             | 300,000.00 | 272,235.44 | 303,900.00        |
| GOLD FIELDS OROGEN HOLDIN 144A  | 6.125% 05/15/2029 DD 05/15/19 | 300,000.00 | 339,545.35 | 308,151.00        |
| GUATEMALA GOVERNMENT BOND 144A  | 5.375% 04/24/2032 DD 04/24/20 | 300,000.00 | 341,827.79 | 290,118.00        |
| HUNGARY GOVERNMENT INTERN 144A  | 6.250% 09/22/2032 DD 01/11/23 | 300,000.00 | 299,009.24 | 319,887.00        |
| HUNGARY GOVERNMENT INTERN REGS  | 6.250% 09/22/2032             | 300,000.00 | 308,250.85 | 319,885.80        |
| INRETAIL CONSUMER 144A          | 3.250% 03/22/2028 DD 03/22/21 | 300,000.00 | 263,182.63 | 269,208.00        |
| INRETAIL CONSUMER REGS          | 3.250% 03/22/2028 DD 03/22/21 | 300,000.00 | 263,180.58 | 269,208.00        |
| IVORY COAST GOVERNMENT IN REGS  | 6.125% 06/15/2033             | 300,000.00 | 249,469.09 | 275,352.00        |
| JORDAN GOVERNMENT INTERNA 144A  | 5.850% 07/07/2030 DD 07/07/20 | 300,000.00 | 301,731.04 | 278,655.00        |
| JORDAN GOVERNMENT INTERNA 144A  | 7.500% 01/13/2029 DD 04/13/23 | 300,000.00 | 296,800.32 | 303,375.00        |
| KAZAKHSTAN GOVERNMENT INT 144A  | 4.875% 10/14/2044 DD 10/14/14 | 300,000.00 | 390,717.02 | 289,734.00        |
| KAZAKHSTAN GOVERNMENT INT REGS  | 6.500% 07/21/2045             | 300,000.00 | 317,769.99 | 342,402.00        |
| KAZMUNAYGAS NATIONAL CO J 144A  | 6.375% 10/24/2048 DD 04/24/18 | 300,000.00 | 396,584.68 | 281,640.00        |
| KSA SUKUK LTD REGS              | 5.268% 10/25/2028             | 300,000.00 | 311,292.72 | 311,390.40        |
| KUWAIT PROJECTS CO SPC LT REGS  | 4.500% 02/23/2027             | 300,000.00 | 267,114.43 | 262,974.00        |
| KUWAIT PROJECTS CO SPC LT REGS  | 4.229% 10/29/2026             | 300,000.00 | 265,917.91 | 264,840.00        |
| MAGYAR EXPORT-IMPORT BANK 144A  | 6.125% 12/04/2027 DD 05/04/23 | 300,000.00 | 298,020.86 | 305,001.00        |
| MAGYAR EXPORT-IMPORT BANK REGS  | 6.125% 12/04/2027             | 300,000.00 | 298,743.69 | 305,001.00        |
| MEXICO GOVERNMENT INTERNATIONAL | 4.400% 02/12/2052 DD 01/12/22 | 300,000.00 | 239,190.19 | 237,237.00        |
| MITSUBISHI UFJ FINANCIAL GROUP  | VAR RT 09/12/2025 DD 09/13/22 | 300,000.00 | 300,000.00 | 298,899.00        |
| NATIONAL AUSTRALIA BANK L 144A  | 6.429% 01/12/2033 DD 01/12/23 | 300,000.00 | 312,834.51 | 318,228.00        |
| NIGERIA GOVERNMENT INTERN 144A  | 7.375% 09/28/2033 DD 09/28/21 | 300,000.00 | 300,000.00 | 255,390.00        |
| OMAN GOVERNMENT INTERNATI REGS  | 6.250% 01/25/2031             | 300,000.00 | 303,692.72 | 315,405.00        |
| OMAN GOVERNMENT INTERNATI REGS  | 4.750% 06/15/2026             | 300,000.00 | 290,732.22 | 296,250.00        |

| Security description 1                  | Security description 2         | Shares/Par | Base cost    | Attachment A      |
|-----------------------------------------|--------------------------------|------------|--------------|-------------------|
|                                         |                                |            |              | Base market value |
| PANAMA GOVERNMENT INTERNATIONAL         | 4.500% 05/15/2047 DD 05/15/17  | 300,000.00 | 242,828.88   | 212,607.00        |
| PANAMA GOVERNMENT INTERNATIONAL         | 4.500% 04/01/2056 DD 04/01/20  | 300,000.00 | 340,844.80   | 200,952.00        |
| PERUVIAN GOVERNMENT INTERNATIONAL       | 6.550% 03/14/2037 DD 03/14/07  | 300,000.00 | 339,179.90   | 333,750.00        |
| PERUVIAN GOVERNMENT INTERNATIONAL       | 3.230% 07/28/2121 DD 12/01/20  | 300,000.00 | 295,756.42   | 186,018.00        |
| PERUVIAN GOVERNMENT INTERNATIONAL       | 3.300% 03/11/2041 DD 03/10/21  | 300,000.00 | 234,555.91   | 232,746.00        |
| PETROLEOS MEXICANOS                     | 10.000% 02/07/2033 DD 08/07/23 | 300,000.00 | 293,445.25   | 301,197.00        |
| PHILIPPINE GOVERNMENT INTERNATIONAL     | 5.000% 07/17/2033 DD 01/17/23  | 300,000.00 | 299,977.73   | 308,010.00        |
| REPUBLIC OF CAMEROON INTERNATIONAL REGS | 9.500% 11/19/2025              | 300,000.00 | 294,715.73   | 291,829.80        |
| REPUBLIC OF KENYA GOVERNMENT 144A       | 8.250% 02/28/2048              | 300,000.00 | 337,684.23   | 248,220.00        |
| SASOL FINANCING USA LLC                 | 5.500% 03/18/2031 DD 03/18/21  | 300,000.00 | 300,000.00   | 252,531.00        |
| SASOL FINANCING USA LLC 144A            | 8.750% 05/03/2029 DD 05/03/23  | 300,000.00 | 300,000.00   | 305,889.00        |
| SAUDI ARABIAN OIL CO REGS               | 4.250% 04/16/2039              | 300,000.00 | 272,172.34   | 268,065.60        |
| SAUDI GOVERNMENT INTERNATIONAL 144A     | 5.250% 01/16/2050 DD 01/16/19  | 300,000.00 | 398,119.17   | 293,601.00        |
| SAUDI GOVERNMENT INTERNATIONAL 144A     | 2.750% 02/03/2032 DD 02/03/20  | 300,000.00 | 312,511.47   | 263,526.00        |
| TRUST FIBRA UNO 144A                    | 6.390% 01/15/2050 DD 06/28/19  | 300,000.00 | 312,839.43   | 241,917.00        |
| TTX CO 144A                             | 5.650% 12/01/2052 DD 11/23/22  | 300,000.00 | 326,921.15   | 322,158.00        |
| U S TREASURY BOND                       | 3.375% 08/15/2042 DD 08/15/22  | 300,000.00 | 279,511.59   | 268,512.00        |
| URUGUAY GOVERNMENT INTERNATIONAL        | 5.750% 10/28/2034 DD 10/28/22  | 300,000.00 | 326,524.38   | 324,150.00        |
| CHL MORTGAGE PASS-THROUGH 15 A7         | 5.500% 08/25/2035 DD 06/01/05  | 299,006.73 | 299,006.99   | 165,560.02        |
| V GLOBAL 12/21 TL                       | 0.000% 12/22/2027 DD 12/15/21  | 295,578.95 | 295,578.97   | 297,411.54        |
| CROW HLDGS REALTY PARTNERS VII LP       |                                | 292,464.00 | 2,246,582.00 | 218,194.00        |
| U S TREASURY BOND                       | 2.375% 02/15/2042 DD 02/15/22  | 270,000.00 | 211,503.87   | 207,983.70        |
| AMPERSAND 2023 LP                       |                                | 259,669.00 | 259,669.00   | 245,462.00        |
| SL SPV-3 LP                             |                                | 252,452.00 | 349,860.00   | 242,428.00        |
| BANCO NACIONAL DE PANAMA 144A           | 2.500% 08/11/2030 DD 08/11/20  | 250,000.00 | 249,770.64   | 184,825.00        |
| COMMONWEALTH EDISON CO                  | 4.900% 02/01/2033 DD 01/10/23  | 250,000.00 | 249,230.86   | 253,202.50        |
| ECOPETROL SA                            | 4.625% 11/02/2031 DD 11/02/21  | 250,000.00 | 250,000.00   | 212,055.00        |
| GHANA GOVERNMENT INTERNATIONAL 144A     | 7.750% 04/07/2029 DD 04/07/21  | 250,000.00 | 250,000.00   | 108,325.00        |
| GHANA GOVERNMENT INTERNATIONAL 144A     | 8.625% 04/07/2034 DD 04/07/21  | 250,000.00 | 247,999.67   | 108,125.00        |
| HUNGARY GOVERNMENT INTERNATIONAL 144A   | 2.125% 09/22/2031 DD 09/21/21  | 250,000.00 | 247,251.55   | 201,320.00        |
| HUNGARY GOVERNMENT INTERNATIONAL 144A   | 3.125% 09/21/2051 DD 09/21/21  | 250,000.00 | 240,160.51   | 169,115.00        |
| HUNGARY GOVERNMENT INTERNATIONAL REGS   | 3.125% 09/21/2051              | 250,000.00 | 159,096.51   | 169,116.00        |

| Security description 1         | Security description 2        | Shares/Par | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|------------|---------------|-------------------|
|                                |                               |            |               | Base market value |
| HUNGARY GOVERNMENT INTERN REGS | 2.125% 09/22/2031             | 250,000.00 | 197,742.85    | 201,320.50        |
| PACIFIC GAS AND ELECTRIC CO    | 2.500% 02/01/2031 DD 06/19/20 | 250,000.00 | 205,792.28    | 206,640.00        |
| QATARENERGY 144A               | 2.250% 07/12/2031 DD 07/12/21 | 250,000.00 | 247,945.15    | 212,572.50        |
| SOUTHERN CALIFORNIA EDISON CO  | 3.450% 02/01/2052 DD 01/13/22 | 250,000.00 | 191,183.55    | 183,310.00        |
| UBS GROUP AG 144A              | VAR RT 07/15/2026 DD 08/12/22 | 250,000.00 | 250,246.38    | 252,822.50        |
| CAPSTONE LOGISTICS 10/20 DELAY | 0.000% 12/31/2024 DD 10/22/20 | 227,718.40 | 227,718.40    | 227,718.40        |
| PORCUPINE HOLDINGS LP          |                               | 224,037.16 | 224,226.61    | 219,517.00        |
| EXETER INDUSTR VALUE FD III LP |                               | 213,483.86 | 11,226,611.58 | 213,290.05        |
| ESCROW CB CENTURY COMM         | 0.000% 02/14/2007 DD 01/23/97 | 210,000.00 | -             | -                 |
| ENERGY SPECTRUM PARTNERS VI    |                               | 200,870.00 | 498,848.68    | 203,590.00        |
| ABU DHABI NATIONAL ENERGY 144A | 4.375% 01/24/2029 DD 04/24/23 | 200,000.00 | 198,911.67    | 198,664.00        |
| AEROPUERTO INTERNACIONAL 144A  | 4.000% 08/11/2041 DD 08/11/21 | 200,000.00 | 188,756.89    | 150,140.00        |
| AEROPUERTO INTERNACIONAL 144A  | 5.125% 08/11/2061 DD 08/11/21 | 200,000.00 | 200,000.00    | 151,640.00        |
| ANGOLAN GOVERNMENT INTERN REGS | 9.375% 05/08/2048             | 200,000.00 | 158,942.24    | 166,096.00        |
| ANGOLAN GOVERNMENT INTERN REGS | 9.500% 11/12/2025             | 200,000.00 | 192,926.58    | 196,000.00        |
| ARGENTINE REPUBLIC GOVERNMENT  | 1.000% 07/09/2029 DD 09/04/20 | 200,000.00 | 103,870.94    | 79,400.00         |
| AXIATA SPV2 BHD REGS           | 2.163% 08/19/2030             | 200,000.00 | 171,705.89    | 169,814.00        |
| BAHRAIN GOVERNMENT INTERN REGS | 7.500% 09/20/2047             | 200,000.00 | 183,722.39    | 188,058.40        |
| BANK GOSPODARSTWA KRAJOWE 144A | 6.250% 10/31/2028 DD 10/31/23 | 200,000.00 | 199,630.19    | 211,000.00        |
| BARINGS CLO LTD 2021 3A A 144A | VAR RT 01/18/2035 DD 12/22/21 | 200,000.00 | 200,000.00    | 199,860.00        |
| CENTRAIS ELETRICAS BRASIL 144A | 4.625% 02/04/2030 DD 02/04/20 | 200,000.00 | 176,947.60    | 182,082.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 5.200% 05/15/2049 DD 01/28/19 | 200,000.00 | 202,088.73    | 156,144.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 3.125% 04/15/2031 DD 06/04/20 | 200,000.00 | 154,565.03    | 162,628.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 8.000% 11/14/2035 DD 11/14/23 | 200,000.00 | 195,525.81    | 218,696.00        |
| COLOMBIA GOVERNMENT INTERNATIO | 8.750% 11/14/2053 DD 11/14/23 | 200,000.00 | 195,857.82    | 229,850.00        |
| CORP NACIONAL DEL COBRE D 144A | 5.950% 01/08/2034 DD 09/08/23 | 200,000.00 | 199,779.90    | 202,730.00        |
| CORP NACIONAL DEL COBRE D 144A | 6.300% 09/08/2053 DD 09/08/23 | 200,000.00 | 199,175.02    | 202,570.00        |
| COSTA RICA GOVERNMENT INT 144A | 7.300% 11/13/2054 DD 11/13/23 | 200,000.00 | 189,587.38    | 217,000.00        |
| COSTA RICA GOVERNMENT INT 144A | 7.000% 04/04/2044 DD 04/04/14 | 200,000.00 | 193,743.97    | 208,800.00        |
| CSN RESOURCES SA 144A          | 5.875% 04/08/2032 DD 02/08/22 | 200,000.00 | 199,965.87    | 173,994.00        |
| DOMINICAN REPUBLIC INTERN 144A | 5.300% 01/21/2041 DD 01/21/21 | 200,000.00 | 200,000.00    | 172,750.00        |
| EASTERN & SOUTHERN AFRICA REGS | 4.125% 06/30/2028             | 200,000.00 | 180,003.24    | 172,060.00        |

| Security description 1           | Security description 2        | Shares/Par | Base cost  | Attachment A      |
|----------------------------------|-------------------------------|------------|------------|-------------------|
|                                  |                               |            |            | Base market value |
| EGYPT GOVERNMENT INTERNAT REGS   | 5.250% 10/06/2025             | 200,000.00 | 150,405.87 | 181,508.00        |
| EL SALVADOR GOVERNMENT IN 144A   | 6.375% 01/18/2027 DD 09/18/14 | 200,000.00 | 206,744.45 | 176,194.00        |
| EL SALVADOR GOVERNMENT IN 144A   | 9.500% 07/15/2052 DD 07/15/20 | 200,000.00 | 214,685.68 | 166,260.00        |
| ESKOM HOLDINGS SOC LTD REGS      | 7.125% 02/11/2025             | 200,000.00 | 199,434.59 | 199,925.20        |
| FINANCE DEPARTMENT GOVERN REGS   | 4.375% 03/10/2051             | 200,000.00 | 137,494.01 | 143,013.60        |
| GREENSAIF PIPELINES BIDCO 144A   | 6.129% 02/23/2038 DD 02/23/23 | 200,000.00 | 200,000.00 | 208,962.00        |
| GREENSAIF PIPELINES BIDCO 144A   | 6.510% 02/23/2042 DD 02/23/23 | 200,000.00 | 200,000.00 | 211,136.00        |
| GUATEMALA GOVERNMENT BOND 144A   | 3.700% 10/07/2033 DD 10/07/21 | 200,000.00 | 195,985.97 | 166,300.00        |
| GUATEMALA GOVERNMENT BOND 144A   | 6.600% 06/13/2036 DD 06/13/23 | 200,000.00 | 200,000.00 | 205,800.00        |
| GUATEMALA GOVERNMENT BOND 144A   | 7.050% 10/04/2032 DD 10/04/23 | 200,000.00 | 200,000.00 | 212,400.00        |
| GUATEMALA GOVERNMENT BOND REGS   | 6.125% 06/01/2050 DD 05/31/19 | 200,000.00 | 171,861.59 | 189,200.00        |
| HUNGARY GOVERNMENT INTERN 144A   | 6.125% 05/22/2028 DD 01/11/23 | 200,000.00 | 198,336.46 | 207,738.00        |
| JAMAICA GOVERNMENT INTERNATIONAL | 7.875% 07/28/2045 DD 07/28/15 | 200,000.00 | 232,061.19 | 243,000.00        |
| JORDAN GOVERNMENT INTERNA REGS   | 7.375% 10/10/2047             | 200,000.00 | 157,709.29 | 177,498.40        |
| LLOYDS BANKING GROUP PLC         | VAR RT 08/11/2026 DD 08/11/22 | 200,000.00 | 200,000.00 | 197,390.00        |
| MDGH GMTN RSC LTD 144A           | 5.875% 05/01/2034 DD 11/01/23 | 200,000.00 | 197,626.02 | 218,140.00        |
| MDGH GMTN RSC LTD REGS           | 2.875% 05/21/2030             | 200,000.00 | 209,922.97 | 180,782.00        |
| MINERVA LUXEMBOURG SA 144A       | 4.375% 03/18/2031 DD 03/18/21 | 200,000.00 | 198,476.52 | 164,872.00        |
| MONGOLIA GOVERNMENT INTER 144A   | 7.875% 06/05/2029 DD 12/05/23 | 200,000.00 | 198,055.51 | 204,248.00        |
| MONGOLIA GOVERNMENT INTER REGS   | 3.500% 07/07/2027 DD 07/07/21 | 200,000.00 | 173,245.97 | 178,068.00        |
| NIGERIA GOVERNMENT INTERN 144A   | 7.143% 02/23/2030             | 200,000.00 | 208,528.04 | 179,924.00        |
| NIGERIA GOVERNMENT INTERN REGS   | 7.143% 02/23/2030             | 200,000.00 | 170,184.09 | 179,924.00        |
| OMAN GOVERNMENT INTERNATI REGS   | 6.500% 03/08/2047             | 200,000.00 | 188,045.55 | 203,624.00        |
| OMAN GOVERNMENT INTERNATI REGS   | 7.000% 01/25/2051             | 200,000.00 | 200,249.52 | 215,750.00        |
| PAKISTAN GOVERNMENT INTER 144A   | 6.875% 12/05/2027 DD 12/05/17 | 200,000.00 | 157,556.86 | 136,000.00        |
| PAKISTAN GOVERNMENT INTER REGS   | 6.875% 12/05/2027             | 200,000.00 | 112,122.02 | 136,000.00        |
| PANAMA BONOS DEL TESORO          | 3.362% 06/30/2031             | 200,000.00 | 200,000.00 | 157,042.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 3.870% 07/23/2060 DD 07/23/19 | 200,000.00 | 228,278.84 | 119,436.00        |
| PANAMA GOVERNMENT INTERNATIONALA | 6.853% 03/28/2054 DD 03/28/23 | 200,000.00 | 200,000.00 | 186,884.00        |
| PARAGUAY GOVERNMENT INTER 144A   | 5.850% 08/21/2033 DD 07/12/23 | 200,000.00 | 199,979.67 | 203,160.00        |
| PARAGUAY GOVERNMENT INTER REGS   | 4.700% 03/27/2027 DD 03/27/17 | 200,000.00 | 195,977.71 | 196,800.00        |
| PARAGUAY GOVERNMENT INTER REGS   | 5.600% 03/13/2048 DD 03/13/18 | 200,000.00 | 176,810.72 | 182,166.00        |

| Security description 1            | Security description 2        | Shares/Par | Base cost    | Attachment A      |
|-----------------------------------|-------------------------------|------------|--------------|-------------------|
|                                   |                               |            |              | Base market value |
| PERTAMINA PERSERO PT REGS         | 6.450% 05/30/2044 DD 05/30/14 | 200,000.00 | 203,902.63   | 218,066.00        |
| PERUVIAN GOVERNMENT INTERNATIO    | 3.000% 01/15/2034 DD 11/02/21 | 200,000.00 | 198,583.96   | 168,760.00        |
| QATAR GOVERNMENT INTERNAT REGS    | 4.817% 03/14/2049             | 200,000.00 | 198,901.67   | 194,580.00        |
| QATARENERGY 144A                  | 3.300% 07/12/2051 DD 07/12/21 | 200,000.00 | 200,000.00   | 146,000.00        |
| QATARENERGY REGS                  | 2.250% 07/12/2031             | 200,000.00 | 173,566.78   | 170,058.00        |
| REPUBLIC OF ARMENIA INTER REGS    | 3.950% 09/26/2029             | 200,000.00 | 166,241.94   | 173,940.00        |
| REPUBLIC OF KENYA GOVERNMENT REGS | 6.300% 01/23/2034             | 200,000.00 | 135,409.93   | 159,963.85        |
| REPUBLIC OF SOUTH AFRICA GOVER    | 7.300% 04/20/2052 DD 04/20/22 | 200,000.00 | 171,217.18   | 189,200.00        |
| SAUDI ARABIAN OIL CO REGS         | 1.625% 11/24/2025             | 200,000.00 | 185,698.89   | 188,006.80        |
| SAUDI GOVERNMENT INTERNAT REGS    | 4.500% 10/26/2046             | 200,000.00 | 175,397.90   | 176,791.20        |
| SAUDI GOVERNMENT INTERNAT REGS    | 5.250% 01/16/2050             | 200,000.00 | 203,258.46   | 195,734.00        |
| SLOVENIA GOVERNMENT INTER 144A    | 5.000% 09/19/2033 DD 09/19/23 | 200,000.00 | 198,693.83   | 203,250.00        |
| SLOVENIA GOVERNMENT INTER REGS    | 5.000% 09/19/2033             | 200,000.00 | 198,142.36   | 203,250.00        |
| SRI LANKA GOVERNMENT INTE REGS    | 6.125% 06/03/2025 DD 06/03/15 | 200,000.00 | 131,835.46   | 101,996.00        |
| TMS ISSUER SARL 144A              | 5.780% 08/23/2032 DD 02/23/23 | 200,000.00 | 200,000.00   | 208,500.00        |
| TRINIDAD & TOBAGO GOVERNMENT 144A | 5.950% 01/14/2031 DD 09/14/23 | 200,000.00 | 198,583.59   | 207,200.00        |
| TURKIYE GOVERNMENT INTERNATIONAL  | 9.125% 07/13/2030 DD 04/13/23 | 200,000.00 | 198,371.93   | 220,500.00        |
| U S TREASURY BOND                 | 2.875% 05/15/2043 DD 05/15/13 | 200,000.00 | 173,381.49   | 164,820.00        |
| U S TREASURY BOND                 | 4.375% 08/15/2043 DD 08/15/23 | 200,000.00 | 195,510.88   | 204,906.00        |
| U S TREASURY NOTE                 | 3.500% 02/15/2033 DD 02/15/23 | 200,000.00 | 182,330.29   | 194,328.00        |
| UNIGEL LUXEMBOURG SA REGS         | 8.750% 10/01/2026             | 200,000.00 | 201,327.90   | 54,540.57         |
| EB TEMP INV FD                    | 1.147% 12/31/2049 DD 11/01/01 | 183,445.75 | 183,445.75   | 183,445.75        |
| AMERICAN HOME MORTGAGE I 2 5A1    | VAR RT 09/25/2035 DD 06/01/05 | 182,572.18 | 178,149.04   | 153,959.47        |
| CROW HOLD REALTY VIII RESTRICT    |                               | 177,164.00 | 423,750.00   | 168,785.00        |
| LIMA METRO LINE 2 FINANCE 144A    | 4.350% 04/05/2036 DD 08/01/19 | 174,993.08 | 180,483.05   | 160,528.16        |
| CROW HOLDINGS RETAIL FUND I       |                               | 174,453.00 | 1,254,688.00 | 187,055.00        |
| RUTAS 2 & 7 FINANCE LTD REGS      | 0.000% 09/30/2036             | 173,333.32 | 107,055.43   | 114,668.66        |
| PRUDENTIAL CAP PTNR III           |                               | 118,887.97 | 1,243,961.04 | 121,615.33        |
| VISIO 2019-2 TRUST 2 A2 144A      | VAR RT 11/25/2054 DD 10/01/19 | 111,419.58 | 111,416.68   | 106,085.92        |
| ARES LVII CLO LTD 57A AR 144A     | VAR RT 01/25/2035 DD 12/20/21 | 100,000.00 | 100,000.00   | 99,680.00         |
| DOMINICAN REPUBLIC INTERN REGS    | 6.850% 01/27/2045 DD 01/27/15 | 100,000.00 | 91,480.48    | 99,375.00         |
| PANAMA GOVERNMENT INTERNATIONAL   | 7.125% 01/29/2026 DD 11/29/05 | 100,000.00 | 100,883.93   | 102,207.00        |

| Security description 1         | Security description 2        | Shares/Par | Base cost     | Attachment A      |
|--------------------------------|-------------------------------|------------|---------------|-------------------|
|                                |                               |            |               | Base market value |
| ROMANIAN GOVERNMENT INTER REGS | 7.625% 01/17/2053             | 100,000.00 | 110,591.65    | 111,852.00        |
| U S TREASURY BOND              | 3.875% 02/15/2043 DD 02/15/23 | 100,000.00 | 100,136.72    | 95,695.00         |
| ANIMAL SUPPLY                  | 0.000% 08/14/2025 DD 08/14/20 | 97,873.25  | 93,775.32     | 95,866.85         |
| CENTIVA OFFSHORE FUND LTD -    | INITIAL SERIES                | 84,510.64  | 10,189,184.79 | 12,216,236.71     |
| GE-WMC MORTGAGE SECURITI 1 A2A | VAR RT 08/25/2036 DD 08/21/06 | 83,350.45  | 83,350.43     | 33,985.31         |
| RALI SERIES 2004-QS6 TR QS6 A1 | 5.000% 05/25/2019 DD 05/01/04 | 71,682.39  | 71,682.39     | 66,433.09         |
| LMR FUND LTD                   |                               | 65,957.00  | 12,398,043.15 | 16,077,288.66     |
| FIRST FRANKLIN MORTGAG FF11 M2 | VAR RT 01/25/2035 DD 12/16/04 | 65,847.80  | 65,847.82     | -                 |
| VISTA CREDIT OPPORTUNITIES FD  | II-B LP                       | 59,011.00  | 147,025.00    | 59,011.00         |
| KAYNE ANDERSON MEZZANINE       | PARTNERS (QP) LP              | 58,409.00  | 301,322.00    | 64,674.00         |
| NIRVANA HOLDINGS I LP          |                               | 58,251.78  | 18,496.60     | 57,595.00         |
| CAPULA GRV FUND LTD            |                               | 52,680.56  | 8,787,063.34  | 12,548,188.86     |
| UBS-BAMLL TRUST 201 WRM A 144A | 3.663% 06/10/2030 DD 07/01/12 | 47,535.21  | 48,575.92     | 43,278.91         |
| CROW HOLDINGS RETAIL FD II LP  |                               | 38,599.00  | 1,220,027.00  | 39,660.00         |
| WAMU MORTGAGE PASS-THR AR10 A7 | VAR RT 10/25/2033 DD 09/01/03 | 36,190.49  | 36,054.57     | 33,881.54         |
| BLUE VISTA SPONSOR EQUITY FUND | III TE LP                     | 35,818.00  | 1,022,009.00  | 68,580.00         |
| HARBERT UNITED STATES RE FD V  | LP                            | 25,301.82  | 2,781,974.02  | 17,359.42         |
| TRIDENT IV LP                  |                               | 20,649.75  | 1,246,596.93  | 21,254.44         |
| ECUADOR GOVERNMENT INTERN REGS | STEP 07/31/2040               | 20,000.00  | 7,135.65      | 6,300.00          |
| NOBLE CORP PLC                 |                               | 17,559.00  | -             | 520,273.17        |
| NOBLE CORP PLC                 | WTS EXP 04-FEB-2028           | 17,559.00  | -             | 455,164.40        |
| VERITION INTERNATIONAL         | MULTI-STRATEGY FUND LTD       | 14,304.02  | 16,168,689.92 | -                 |
| GLOBAL INFRASTRUCTURE PARTNERS | B LP                          | 13,517.37  | 3,152,300.47  | 11,667.27         |
| EPI HOLDINGS INC               | PFD SER A                     | 10,352.00  | 1,883,800.00  | -                 |
| PARALLAX OFFSHORE INVESTORS FD | LTD                           | 10,286.98  | 10,286,980.00 | 13,472,481.68     |
| ELLIOTT ARDEN LTD              | INTL-1492 - B                 | 9,182.15   | 12,903,076.02 | 19,591,007.87     |
| ABFC 2005-AQ1 TRUST AQ1 A6     | VAR RT 01/25/2035 DD 06/01/05 | 8,982.43   | 8,882.60      | 8,765.59          |
| HARBOURVEST PTNRS VI-PTNRSH    | FD LP                         | 6,470.00   | 52,082.00     | 6,282.00          |
| ANIMAL SUPPLY COMPANY          |                               | 5,000.00   | -             | -                 |
| MERCATO TRAVERSE PRIME CORE    | COINV LLC                     | 4,502.00   | 530,814.00    | -                 |
| VOLORIDGE FUND LTD CLASS B     | SERIES INITIAL                | 3,710.54   | 5,619,715.22  | 6,300,503.85      |
| LINDEN INTERNATIONAL LTD       | CLASS A INITIAL SERIES        | 2,508.95   | 10,967,071.89 | 17,826,445.92     |

| Security description 1            | Security description 2         | Shares/Par | Attachment A   |                   |
|-----------------------------------|--------------------------------|------------|----------------|-------------------|
|                                   |                                |            | Base cost      | Base market value |
| CREDIT-BASED ASSET SER CB8 AF5    | VAR RT 12/25/2035 DD 11/01/05  | 1,739.57   | 1,707.83       | 1,701.65          |
| US ULTRA BOND (CBT)               | EXP MAR 24                     | 1,693.00   | -              | 20,025,187.50     |
| DEUTSCHE MORTGAGE SEC IN 1 3A6    | VAR RT 12/25/2033 DD 01/01/04  | 1,390.92   | 1,388.01       | 1,344.74          |
| 3 MONTH SOFR FUT (CME) JUN 24     | CALL JUN 24 095.6875 ED 061424 | 1,000.00   | 902,770.00     | 525,000.00        |
| FORREST HOLDINGS I LP             |                                | 746.00     | 763.71         | 720.00            |
| US 5YR NOTE FUTURE (CBT)          | EXP MAR 24                     | 500.00     | -              | 1,140,625.00      |
| VERITION INTERNATIONAL MULTI-     | STRATEGY FD LTD DI 1 - 2021.02 | 248.23     | 287,316.00     | -                 |
| VERITION INTERNATIONAL            | MULTI-STRATEGY FUND LTD        | 240.24     | 226,778.56     | 18,169,361.00     |
| VERITION INTERNATIONAL            | MULTI-STRATEGY FUND LTD        | 229.79     | 221,728.44     | -                 |
| US 10YR NOTE FUTURE (CBT)         | EXP MAR 24                     | 104.00     | -              | 292,125.03        |
| US ULTRA BOND (CBT)               | EXP MAR 24                     | 38.00      | -              | 450,656.25        |
| WOODMONT INLET LTD                |                                | 25.55      | 12,043,247.87  | 20,985,542.15     |
| YUKON CAPITAL PARTNERS            | PARALLEL LP                    | 1.00       | 357,386.20     | 77,942.00         |
| CASH                              |                                | -          | 154,054.70     | 154,054.70        |
| CASH                              |                                | -          | 71,025.68      | 71,025.68         |
| CASH                              |                                | -          | 4,986.24       | 4,986.24          |
| CASH                              |                                | -          | (168,357.01)   | (168,357.01)      |
| CASH                              |                                | -          | 0.01           | 0.01              |
| CASH                              |                                | -          | 4.51           | 4.51              |
| CASH - BROKER                     |                                | -          | (404,891.48)   | (404,891.48)      |
| CASH - BROKER                     |                                | -          | (6,708,014.78) | (6,708,014.78)    |
| CITADEL KENSINGTON GLOBAL         |                                | -          | 108,155.32     | 108,155.32        |
| CLAREN ROAD CREDIT FUND LTD       |                                | -          | 23,463.78      | 23,463.78         |
| LAURION ARDEN LTD                 |                                | -          | 19,188.02      | 19,188.02         |
| NON-BASE CURRENCY                 |                                | -          | 575.38         | 600.36            |
| NON-BASE CURRENCY                 |                                | -          | 5.13           | 5.18              |
| NON-BASE CURRENCY                 |                                | -          | 0.45           | 0.47              |
| NON-BASE CURRENCY                 |                                | -          | 7,110.07       | 5,890.40          |
| NON-BASE CURRENCY                 |                                | -          | 1.38           | 1.39              |
| NON-BASE CURRENCY                 |                                | -          | 0.05           | 0.04              |
| PAYABLE FOR INVESTMENTS PURCHASED |                                | -          | (310,711.65)   | (310,711.65)      |
| PAYABLE FOR INVESTMENTS PURCHASED |                                | -          | (184,561.17)   | (184,561.17)      |

|                                         |                               | Attachment A     |                         |                         |
|-----------------------------------------|-------------------------------|------------------|-------------------------|-------------------------|
| Security description 1                  | Security description 2        | Shares/Par       | Base cost               | Base market value       |
| PHARO MACRO FUND LTD CLASS A            |                               | -                | 1.00                    | 1.00                    |
| RECEIVABLE FOR INVESTMENTS SOLD         |                               | -                | 714,119.01              | 714,119.01              |
| RECEIVABLE FOR INVESTMENTS SOLD         |                               | -                | 103,896,393.11          | 103,896,393.11          |
| RECEIVABLE FOR INVESTMENTS SOLD         |                               | -                | 246,566.88              | 246,566.88              |
| RECEIVABLE FOR UNITS ISSUED             |                               | -                | (22,478.47)             | (22,478.47)             |
| RECEIVABLE FOR UNITS ISSUED             |                               | -                | 22,478.47               | 22,478.47               |
| TENOR OPPORTUNITY FUND LTD              |                               | -                | 294,821.76              | 294,821.76              |
| TWO SIGMA SPECTRUM CAYMAN LTD           |                               | -                | 97,146.00               | 97,146.00               |
| BP CURRENCY FUTURE (CME)                | EXP MAR 24                    | (9.00)           | -                       | (10,771.88)             |
| US 10YR NOTE FUTURE (CBT)               | EXP MAR 24                    | (18.00)          | -                       | (65,953.13)             |
| EURO FX CURR FUTURE (CME)               | EXP MAR 24                    | (156.00)         | -                       | (526,110.00)            |
| SOFR 1YR MIDCURVE FUT JUN 25            | CALL JUN 24 096.875 ED 061424 | (1,000.00)       | (897,230.00)            | (918,750.00)            |
| US LONG BOND FUTURE (CBT)               | EXP MAR 24                    | (1,663.00)       | -                       | (14,709,985.12)         |
| SWAP COLLATERAL WITH CITIBANK           |                               | (749,709.87)     | (749,709.87)            | (749,709.87)            |
| SWAP COLLATERAL WITH GOLDMAN            | INTERNATIONAL                 | (13,570,000.00)  | (13,570,000.00)         | (13,570,000.00)         |
| CCY_R 3.747% P 4.07%                    | 2042 JUN 30                   | (13,600,862.54)  | -                       | (9,222,962.47)          |
| TRS_FL SP 0 11/15/50 GOVT               | P SOFR 1D +18 BPS 2024 JAN 12 | (20,887,500.00)  | -                       | -                       |
| TRS_FL SP 0 02/15/49 GOVT               | P SOFR 1D +18 BPS 2024 JAN 12 | (20,980,500.00)  | -                       | -                       |
| TRS_FL SP 0 11/15/47 GOVT               | P SOFR 1D +18 BPS 2024 JAN 12 | (21,217,500.00)  | -                       | -                       |
| IRS P SOFR                              | CALL MAR 24 003.000 ED 031824 | (125,000,000.00) | (2,900,000.00)          | (8,996,331.25)          |
| IRS R SOFR                              | PUT MAR 24 000.900 ED 031824  | (125,000,000.00) | (1,600,000.00)          | (115.00)                |
| <b>Total assets held at end of year</b> |                               |                  | <b>5,189,155,470.47</b> | <b>4,895,292,258.11</b> |

See accompanying independent auditors' report.

## Attachment B

| Security ID | Security description 1          | Security description 2        | Shares/Par   | Cost           | Proceeds     |
|-------------|---------------------------------|-------------------------------|--------------|----------------|--------------|
| NABMXD0D1   | GACI FIRST INVESTMENT CO REGS   | 5.125% 02/14/2053             | 2,790,000.00 | (2,379,014.13) | 2,119,005.00 |
| 314382AA0   | FELLS POINT FUNDING TRUST 144A  | 3.046% 01/31/2027 DD 02/09/22 | 2,750,000.00 | (2,558,072.54) | 2,542,870.00 |
| 92555WAD7   | VIASAT 3/22 COV-LITE TL         | 0.000% 03/02/2029 DD 02/10/22 | 1,492,443.32 | (1,438,342.24) | 1,361,854.53 |
| 65342QAK8   | NEXTERA ENERGY OPERATING 144A   | 4.250% 07/15/2024 DD 06/27/19 | 1,400,000.00 | (1,374,711.11) | 1,361,542.00 |
| 99ZBUV9E0   | MERRILL LYNCH REV REPO          | 4.330% 01/13/2023 DD 01/12/23 | 1,400,000.00 | (1,400,000.00) | 1,400,000.00 |
| 64952WEY5   | NEW YORK LIFE GLOBAL FUND 144A  | 4.850% 01/09/2028 DD 01/09/23 | 1,250,000.00 | (1,249,330.77) | 1,271,550.00 |
| 46513JB59   | ISRAEL GOVERNMENT INTERNATIONAL | 4.500% 04/03/2120 DD 04/03/20 | 1,250,000.00 | (917,847.41)   | 847,037.50   |
| 926400AA0   | VICTORIA'S SECRET & CO 144A     | 4.625% 07/15/2029 DD 07/15/21 | 1,150,000.00 | (919,089.05)   | 803,401.50   |
| 013092AG6   | ALBERTSONS COS INC / SAFE 144A  | 3.500% 03/15/2029 DD 08/31/20 | 1,050,000.00 | (933,375.70)   | 882,336.00   |
| 57629WDL1   | MASSMUTUAL GLOBAL FUNDING 144A  | 5.050% 12/07/2027 DD 12/07/22 | 1,000,000.00 | (1,020,727.16) | 1,015,640.00 |
| 857477CA9   | STATE STREET CORP               | VAR RT 01/26/2034 DD 01/26/23 | 1,000,000.00 | (1,003,988.08) | 987,140.00   |
| 17888HAA1   | CIVITAS RESOURCES INC 144A      | 8.375% 07/01/2028 DD 06/29/23 | 1,000,000.00 | (1,018,441.05) | 999,340.00   |
| 185899AK7   | CLEVELAND-CLIFFS INC 144A       | 4.625% 03/01/2029 DD 02/17/21 | 1,000,000.00 | (908,679.64)   | 860,409.71   |
| 88033GDH0   | TENET HEALTHCARE CORP           | 4.625% 06/15/2028 DD 06/16/20 | 1,000,000.00 | (993,982.75)   | 882,650.00   |
| 902104AC2   | COHERENT CORP 144A              | 5.000% 12/15/2029 DD 12/10/21 | 1,000,000.00 | (879,038.27)   | 847,350.00   |
| 911163AA1   | UNITED NATURAL FOODS INC 144A   | 6.750% 10/15/2028 DD 10/22/20 | 750,000.00   | (714,897.39)   | 556,852.50   |
| 83001AAD4   | SIX FLAGS ENTERTAINMENT C 144A  | 7.250% 05/15/2031 DD 05/03/23 | 650,000.00   | (629,717.86)   | 593,801.00   |
| 458140CA6   | INTEL CORP                      | 4.150% 08/05/2032 DD 08/05/22 | 600,000.00   | (578,609.25)   | 574,914.01   |
| 04433LAA0   | ASHLAND INC 144A                | 3.375% 09/01/2031 DD 08/18/21 | 600,000.00   | (484,212.64)   | 460,350.00   |
| 80413TBD0   | SAUDI GOVERNMENT INTERNAT 144A  | 4.875% 07/18/2033 DD 01/18/23 | 600,000.00   | (593,233.64)   | 579,411.00   |
| NABNGFH94   | ROMANIAN GOVERNMENT INTER REGS  | 3.625% 03/27/2032             | 590,000.00   | (506,393.85)   | 480,112.50   |
| 69370RAG2   | PERTAMINA PERSERO PT REGS       | 4.175% 01/21/2050 DD 01/21/20 | 550,000.00   | (431,371.15)   | 408,430.00   |
| 88033GDS6   | TENET HEALTHCARE CORP           | 6.250% 02/01/2027 DD 02/05/19 | 550,000.00   | (565,650.22)   | 525,030.01   |
| 77586TAE6   | ROMANIAN GOVERNMENT INTER REGS  | 6.125% 01/22/2044 DD 01/22/14 | 530,000.00   | (502,200.34)   | 475,675.00   |
| 451102BW6   | ICAHN ENTERPRISES LP / ICAHN E  | 4.750% 09/15/2024 DD 09/06/19 | 500,000.00   | (487,618.40)   | 477,610.00   |
| 817477AG7   | SERBIA INTERNATIONAL BOND 144A  | 6.250% 05/26/2028 DD 01/26/23 | 500,000.00   | (498,184.48)   | 505,245.00   |
| 85205TAN0   | SPIRIT AEROSYSTEMS INC 144A     | 9.375% 11/30/2029 DD 11/23/22 | 500,000.00   | (526,860.27)   | 502,730.00   |
| 896522AJ8   | TRINITY INDUSTRIES INC 144A     | 7.750% 07/15/2028 DD 06/30/23 | 500,000.00   | (503,086.98)   | 496,205.00   |
| NABKVBJ58   | SAUDI GOVERNMENT INTERNAT REGS  | 2.750% 02/03/2032             | 500,000.00   | (438,008.80)   | 406,250.00   |
| NABQ1KXD5   | GACI FIRST INVESTMENT CO REGS   | 5.250% 10/13/2032             | 490,000.00   | (502,459.50)   | 464,275.00   |
| NABPZJW69   | ROMANIAN GOVERNMENT INTER REGS  | 6.625% 02/17/2028             | 480,000.00   | (494,071.38)   | 486,000.00   |
| 06237MAA1   | BANK GOSPODARSTWA KRAJOWE 144A  | 5.375% 05/22/2033 DD 05/22/23 | 400,000.00   | (399,060.89)   | 397,800.00   |

## Attachment B

| Security ID | Security description 1            | Security description 2        | Shares/Par | Cost            | Proceeds        |
|-------------|-----------------------------------|-------------------------------|------------|-----------------|-----------------|
| 731011AU6   | REPUBLIC OF POLAND GOVERNMENT     | 3.250% 04/06/2026 DD 04/06/16 | 400,000.00 | (385,542.41)    | 384,000.00      |
| 81180WBF7   | SEAGATE HDD CAYMAN                | 3.125% 07/15/2029 DD 12/08/20 | 400,000.00 | (311,308.00)    | 299,928.00      |
| NABJLBK68   | DP WORLD LTD/UNITED ARAB REGS     | 4.700% 09/30/2049             | 395,000.00 | (331,860.69)    | 322,517.50      |
| NABG0QQJ0   | DP WORLD LTD/UNITED ARAB REGS     | 5.625% 09/25/2048             | 375,000.00 | (349,327.29)    | 343,687.50      |
| 221597CR6   | COSTA RICA GOVERNMENT INT 144A    | 6.550% 04/03/2034 DD 04/03/23 | 300,000.00 | (300,000.00)    | 307,500.00      |
| 455780DR4   | INDONESIA GOVERNMENT INTERNATI    | 4.850% 01/11/2033 DD 01/11/23 | 300,000.00 | (294,402.49)    | 300,300.00      |
| 52533BT51   | LEIDOS INC DISC                   | 06/05/2023                    | 300,000.00 | (299,420.00)    | 299,440.00      |
| 617726AP9   | MOROCCO GOVERNMENT INTERN 144A    | 6.500% 09/08/2033 DD 03/08/23 | 300,000.00 | (297,733.94)    | 312,375.00      |
| 80413TBC2   | SAUDI GOVERNMENT INTERNAT 144A    | 4.750% 01/18/2028 DD 01/18/23 | 300,000.00 | (299,045.67)    | 297,576.00      |
| 88167AAR2   | TEVA PHARMACEUTICAL FINANCE NE    | 8.125% 09/15/2031 DD 03/09/23 | 300,000.00 | (300,000.00)    | 316,110.00      |
| 91087BAU4   | MEXICO GOVERNMENT INTERNATIONALA  | 5.400% 02/09/2028 DD 01/09/23 | 300,000.00 | (299,431.42)    | 308,625.00      |
| 91087BAX8   | MEXICO GOVERNMENT INTERNATIONALA  | 6.338% 05/04/2053 DD 04/28/23 | 300,000.00 | (297,833.81)    | 308,115.00      |
| NABKDSPC9   | REPUBLIC OF KENYA GOVERNMENT REGS | 7.000% 05/22/2027             | 300,000.00 | (251,383.75)    | 236,400.00      |
| 126307AH0   | CSC HOLDINGS LLC                  | 5.250% 06/01/2024 DD 05/23/14 | 250,000.00 | (238,494.02)    | 235,567.50      |
| 00388WAM3   | ABU DHABI NATIONAL ENERGY 144A    | 4.696% 04/24/2033 DD 04/24/23 | 200,000.00 | (200,000.00)    | 199,360.00      |
| 21987BBF4   | CORP NACIONAL DEL COBRE D 144A    | 5.125% 02/02/2033 DD 02/02/23 | 200,000.00 | (199,880.08)    | 197,040.00      |
| 455780DS2   | INDONESIA GOVERNMENT INTERNATI    | 5.650% 01/11/2053 DD 01/11/23 | 200,000.00 | (197,173.72)    | 212,000.00      |
| 55285GAC8   | MDGH GMTN RSC LTD 144A            | 5.084% 05/22/2053 DD 05/22/23 | 200,000.00 | (200,000.00)    | 199,028.00      |
| 698299BW3   | PANAMA GOVERNMENT INTERNATIONALA  | 6.875% 01/31/2036 DD 10/04/23 | 200,000.00 | (198,374.00)    | 198,500.00      |
| 73730EAD5   | POSCO 144A                        | 5.750% 01/17/2028 DD 01/17/23 | 200,000.00 | (199,022.61)    | 205,862.00      |
| NABFM6YV6   | KAZMUNAYGAS NATIONAL CO J REGS    | 6.375% 10/24/2048             | 200,000.00 | (159,576.04)    | 165,620.00      |
| NABP5GRZ0   | NIGERIA GOVERNMENT INTERN REGS    | 7.375% 09/28/2033             | 200,000.00 | (158,529.39)    | 151,250.00      |
| 99VVCW0Z0   | CLAREN ROAD CREDIT FUND LTD       | SERIES 0522                   | 9,887.56   | (10,104,224.50) | 9,982,431.01    |
| 99F700L3A   | US ULTRA BOND (CBT)               | EXP DEC 23                    | 5,129.00   | -               | (27,312,124.84) |
| 99F700F3A   | US ULTRA BOND FUT (CBT)           | EXP JUN 23                    | 2,777.00   | -               | (2,813,998.77)  |
| 99F700I3A   | US ULTRA BOND (CBT)               | EXP SEP 23                    | 2,743.00   | -               | (21,989,300.89) |
| 99F133I3A   | US LONG BOND FUTURE (CBT)         | EXP SEP 23                    | 2,495.00   | -               | 8,878,281.25    |
| 99F133L3A   | US TREAS BD FUTURE (CBT)          | EXP DEC 23                    | 1,968.00   | -               | 7,411,656.25    |
| 99F183F3A   | US 5YR NOTE FUTURE (CBT)          | EXP JUN 23                    | 1,489.00   | -               | (1,408,555.36)  |
| 99F133F3A   | US LONG BOND FUTURE (CBT)         | EXP JUN 23                    | 1,426.00   | -               | (864,562.50)    |
| 99F183L3A   | US 5YR NOTE FUTURE (CBT)          | EXP DEC 23                    | 1,388.00   | -               | (2,649,140.03)  |
| 99F183I3A   | US 5YR TREAS NTS FUTURE (CBT)     | EXP SEP 23                    | 1,379.00   | -               | (4,456,132.13)  |

| Security ID                                                  | Security description 1         | Security description 2 | Shares/Par | Cost                   | Proceeds            |
|--------------------------------------------------------------|--------------------------------|------------------------|------------|------------------------|---------------------|
| 99F139I3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP SEP 23             | 661.00     | -                      | 2,535,712.18        |
| 99F139F3A                                                    | US 10 YR TREAS NTS FUT (CBT)   | EXP JUN 23             | 377.00     | -                      | (621,281.44)        |
| 99F139L3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP DEC 23             | 257.00     | -                      | 3,186,789.39        |
| 99VVB4SC4                                                    | ZP OFFSHORE UTILITY FUND LTD   | SERIES 1               | 188.66     | (1,025,865.61)         | 1,025,865.61        |
| 99F205L3C                                                    | EURO FX CURR FUTURE (CME)      | EXP DEC 23             | 162.00     | -                      | (8,608.25)          |
| 99F205F3C                                                    | EURO FX CURR FUTURE (CME)      | EXP JUN 23             | 144.00     | -                      | (311,468.75)        |
| 99F205I3C                                                    | EURO FX CURR FUTURE (CME)      | EXP SEP 23             | 134.00     | -                      | 234,500.00          |
| 99F139F3A                                                    | US 10 YR TREAS NTS FUT (CBT)   | EXP JUN 23             | 59.00      | -                      | (166,969.76)        |
| 99F700F3A                                                    | US ULTRA BOND FUT (CBT)        | EXP JUN 23             | 55.00      | -                      | 64,812.50           |
| 99F700I3A                                                    | US ULTRA BOND (CBT)            | EXP SEP 23             | 51.00      | -                      | (400,200.92)        |
| 99F700L3A                                                    | US ULTRA BOND (CBT)            | EXP DEC 23             | 46.00      | -                      | (308,555.55)        |
| 99F139I3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP SEP 23             | 23.00      | -                      | 72,420.57           |
| 99F139L3A                                                    | US 10YR NOTE FUTURE (CBT)      | EXP DEC 23             | 19.00      | -                      | 9,742.19            |
| 99F193L3C                                                    | BRITISH POUND CURRENCY FUTURE  | EXP DEC 23             | 9.00       | -                      | (3,712.50)          |
| 99F193F3C                                                    | BRITISH POUND CCY FUTURE (CME) | EXP JUN 23             | 8.00       | -                      | (30,721.88)         |
| 99F193I3C                                                    | BP CURRENCY FUTURE (CME)       | EXP SEP 23             | 8.00       | -                      | 5,250.00            |
| 99F183L3A                                                    | US 5YR NOTE FUTURE (CBT)       | EXP DEC 23             | 5.00       | -                      | (39.06)             |
| <b>Total assets acquired and disposed of within the year</b> |                                |                        |            | <b>(44,748,706.38)</b> | <b>2,435,707.08</b> |

See accompanying independent auditors' report.

**Attachment to Schedule SB of 2023 Form 5500****Name:** Nationwide Retirement Plan**EIN / PIN** 31 - 4177100 / 333**Schedule SB, Line 32 - Amortization Schedule**

| Date Established | Amortization Base Type | Remaining Number of Years | Annual Funding Shortfall Amortization Installment | Present Value of Remaining Amortization Installments as of January 1, 2023 |
|------------------|------------------------|---------------------------|---------------------------------------------------|----------------------------------------------------------------------------|
| January 1, 2023  | Funding Shortfall      | 15                        | \$ 90,829,594                                     | \$ 991,798,353                                                             |
| Total            |                        |                           | \$ 90,829,594                                     | \$ 991,798,353                                                             |

Nationwide Retirement Plan

Valuation Date: January 1, 2023

**Nationwide Retirement Plan**  
**EIN/PIN 31-4177100/333**  
**Attachment to Schedule SB of 2023 Form 5500**

**Schedule SB, Line 24 - Change in Actuarial Assumptions**

| Assumption Changes<br>Since Last Year |                                                                                                                                                                                         |
|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                                       | The Account Balance Interest Crediting Rate and Conversion Rate changed from 3.25% to 4.25%. The change was made to better align the assumption with expectations of future experience. |