Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2023

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
IAM NATIONAL PENSION FUND

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 01/01/1991

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

99 M STREET, SE, SUITE 600
WASHINGTON, DC 20003-4595

2b Employer Identification Number (EIN) 51-6031295

2c Plan Sponsor's telephone number 202-785-2658

2d Business code (see instructions) 333510

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	SAM CICINELLI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/03/2024	JUSTIN WELNER
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	297410
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	92151
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	102493
b	Retired or separated participants receiving benefits	**6b**	97266
c	Other retired or separated participants entitled to future benefits	**6c**	79263
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	279022
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	30509
f	Total. Add lines **6d** and **6e**.	**6f**	309531
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	977

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

1B

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
IAM NATIONAL PENSION FUND

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF THE I.A.M. NATIONAL PENSION FUND

D Employer Identification Number (EIN)
51-6031295

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
PRINCIPAL 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
42-0127290	61271	532175		01/01/2023	12/31/2023

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	298215125

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. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below) ▶	7e(4)			
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **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
IAM NATIONAL PENSION FUND

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES OF THE I.A.M. NATIONAL PENSION FUND

D Employer Identification Number (EIN)
51-6031295

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a Enter the valuation date: Month 01 Day 01 Year 2023

b	Assets		
(1)	Current value of assets	**1b(1)**	13374935607
(2)	Actuarial value of assets for funding standard account	**1b(2)**	14533279178
c (1)	Accrued liability for plan using immediate gain methods	**1c(1)**	16807351487
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	16807351487
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	29619431998
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	928545413
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	1084005603
(3)	Expected plan disbursements for the plan year	**1d(3)**	1128505603

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.

SIGN HERE

Signature of actuary	10/03/2024 Date
ADAM CONDRICK, MAAA	23-06512
Type or print name of actuary	Most recent enrollment number
SEGAL	202-833-6400
Firm name	Telephone number (including area code)
1800 M STREET NW, STE 900 S, WASHINGTON, DC 20036	
Address of the firm	

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 [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	13521087370
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		119453	14756925696
(2) For terminated vested participants		82091	5711932003
(3) For active participants:			
(a) Non-vested benefits			598320890
(b) Vested benefits			8552253409
(c) Total active		85478	9150574299
(4) Total		287022	29619431998
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	45.65 %

3 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
07/15/2023	626223264				

	Totals ►	**3(b)**	626223264	**3(c)**	
(d) Total withdrawal liability amounts included in line 3(b) total				**3(d)**	56286388

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	86.5 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	C

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ☐ Yes ☒ No

d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (see instructions)? ☒ Yes ☐ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	43333437
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	9999

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☒ Entry age normal **c** ☐ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	**5j**	

k Has a change been made in funding method for this plan year? ☒ Yes ☐ No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ☒ Yes ☐ No

m If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method	**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	2.55 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	6.85 %	6.85 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	5.75 %	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	5.1 %	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	-9.9 %	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	44500000	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	334016683	33997707
3	-43333437	-4410670
4	-189239660	-19261656

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☒ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☒ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	5
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☒ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)	**8e**	0

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	0
b Employer's normal cost for plan year as of valuation date	**9b**	414089723

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**		%
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☐ N/A	☐ Yes ☐ No ☐ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**		
(2) Females	**6c(2)**		
d Valuation liability interest rate	**6d**	%	%
e Salary scale	**6e**	% ☐ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☐ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**		%
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**		%
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**		%
i Expense load included in normal cost reported in line 9b	**6i**		☐ N/A
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**		%
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**		
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**		☐

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
5	-1337989912	-177052816

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☐ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☐ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☐ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☐ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☐ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☐ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)	**8e**	

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any	**9a**	
b Employer's normal cost for plan year as of valuation date	**9b**	

c Amortization charges as of valuation date:			Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	8390761372		1067884654
(2) Funding waivers	**9c(2)**	0		0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0		0
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	101515245
e Total charges. Add lines 9a through 9d			**9e**	1583489622
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	1363841304
g Employer contributions. Total from column (b) of line 3			**9g**	626223264
			Outstanding balance	
h Amortization credits as of valuation date	**9h**	4752847759		740718303
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	163823134
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	5567255670		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	12848141340		
(3) FFL credit			**9j(3)**	0
k (1) Waived funding deficiency			**9k(1)**	0
(2) Other credits			**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	2894606005
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	1311116383
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the current plan year			**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	0
(3) Total as of valuation date			**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

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

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

A Name of plan
IAM NATIONAL PENSION FUND

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF THE I.A.M. NATIONAL PENSION FUND

D Employer Identification Number (EIN)
51-6031295

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

UNION INSURANCE GROUP

36-4226088

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

PRINCIPAL FINANCIAL GROUP INC

42-1520346

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

RICE HALL JAMES & ASSOC.

43-1995258

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

INVESCO ADVISERS INC

58-1707262

(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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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)

ACADIAN ASSET MANAGEMENT LLC

04-2929221

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	6078196	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NATIONAL IAM BENEFIT TRUST

36-6562520

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
23 49 50	RELATED BEENFIT FUND	3440594	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKSTONE ALTERNATIVE ASSET MGMT

13-3702086

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	3411835	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ENTRUST GLOBAL PARTNERS OFFSHORE LP

90-0644478

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	3275869	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VITECH SYSTEMS SUB LLC

13-3785492

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 70	NONE	2994761	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PROSKAUER ROSE, LLP

13-1840454

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	2875651	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

HAMILTON LANE ADVISORS LLC

23-2962336

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2842053	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMERICAN REALTY ADVISORS

33-0123114

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2838921	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RICE HALL JAMES & ASSOCIATES LLC

43-1992528

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 71	NONE	2667436	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

PRINCIPAL LIFE INSURANCE COMPANY

42-0127290

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 62	NONE	2410016	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

HEITMAN CAPITAL MANAGEMENT

36-4263867

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2093142	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HARVEST FUND ADVISORS LLC

13-4314689

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2034175	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

T. ROWE PRICE TRUST COMPANY

52-1309931

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 51 68	NONE	1716708	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

GRAYSTONE CONSULTING MORGAN STANLEY

20-8764829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	1412500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1378668	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

METLIFE INVESTMENT MANAGEMENT

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1308548	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MITTERA INC

42-1028248

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	859380	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GUGGENHEIM PARTNERS INVESTMENT MANA

80-0644053

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	804884	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

NEW SOUTH CAPITAL MGMT

62-1237220

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	728401	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

DRIEHAUS CAPITAL MANAGEMENT LLC

20-3634295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	650843	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

JACKSON SQUARE PARTNERS

80-0945254

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	601624	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

ALGERT GLOBAL LLC

47-0881014

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	563110	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DATA CANOPY COLOCATION

27-0404042

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	505797	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STATE STREET BANK & TRUST COMPANY

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 50 62 99	NONE	494672	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

DOYLE PRINTING & OFFSET, INC.

53-0191325

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	478000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PGIM INC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	471366	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SLEVIN & HART PC

52-1708613

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	464731	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

LOWENSTEIN SANDLER LLP

46-0920520

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	424505	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WITHUM SMITH BROWN PC

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	416002	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LORD ABBETT & CO., LLC

13-5620131

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	393590	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

INSIGHT DIRECT USA, INC

36-3948996

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	360312	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE SEGAL COMPANY

13-1835864

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	356037	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68 72	NONE	340056	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

PAYDEN & RYGEL

95-3921788

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	335185	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

POWERSOURCE SOLUTIONS INC

P.O. BOX 1271
MCLEAN, VA 22101

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	273758	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NOVAK FRANCELLA, LLC

61-1436956

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	266871	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

NOVAK, RONALD

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	255137	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CHEIRON INC

13-4215617

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50	NONE	248821	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TIERNEY, JAMES

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	248160	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MORGAN, LEWIS & BOCKIUS LLP

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	224378	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STATE STREET GLOBAL ADVISORS TRUST

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 51 52 99	NONE	220046	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

YOUNG, JONATHAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	211829	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BNY MELLON

25-6078093

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 72	NONE	207536	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

FRYE, WENDY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	206539	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COHN, DAVID

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	202700	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

RING CENTRAL INC.

94-3322844

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	192048	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DORCH, ADINA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	186097	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ORACLE AMERICA, INC

94-2805249

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	183301	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

AMERICAN CENTURY INVESTMENT MANAGEM

44-0640487

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 72	NONE	176538	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

BLACKROCK FINANCIAL MANAGEMENT INC

98-0510248

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	176420	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

GOAD JR., RAYMOND

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	175611	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

THAKER, NIRAV MAHENDRA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	170401	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RIGHTPATH RESOURCES INC

58-2388801

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	164013	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ANDERSON, DAMIEN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	162363	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

THAPA, ANJAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 30	EMPLOYEE	159819	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MORRISON, SHONYA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	157064	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MURRAY, LORI

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	151162	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MONTGOMERY, YOLANDA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	146809	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NEAMA, HOSSAM

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	142691	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BRIGHT, ARTHUR

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	140823	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DESHEILD, ARNOLD

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	135493	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TIAN, YAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	126938	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

POIST, MARK

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	123588	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

LE, TRUNG

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	123311	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ROGERS, ALEXANDER

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	122129	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RANKINE, MALIKAH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	121932	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PINNOCK, ANDREA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	117139	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SKOLNICK, ALAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	RETIRED EMPLOYEE	116627	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NGO, DOAN TRANG

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	116522	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

SIMBULAN, RACQUEL

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	113189	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MANAGED BUSINESS SOLUTIONS, LLC

20-5393711

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	113174	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PLATT, SUSAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	110852	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MELLION, SCHUYLER

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	108097	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TAYLOR, KATHLEEN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	106183	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOVITT, TYIEKA K

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	102277	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BROWN, JORDAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	99913	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JONES, FARRAH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	99893	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MURPHY, SHERYL

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	99139	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ADM ENTERPRISES GROUP INC

26-3969947

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	99000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JACKSON, LOGAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	98659	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CELESTINE, PARRIS

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	97385	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

RAWLINS, DONTAE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	97126	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BETHUNE, TROY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	96881	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BROWN, SONYA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	95924	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

RAMSAY, ANGELA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	95147	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PETERSON, LAVONIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	94579	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ABDELLA, MEDINA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	94526	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JONES, ANTONINETTE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	93376	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CHOGNIKA, ROMARIC

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	93076	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMWINS GROUP BENEFITS INC

13-4009411

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	92307	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

GROSS, BRANDON

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	90877	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COPELAND, SEAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	90271	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ROSALES, ELOIZA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	88495	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MELTON, STACEY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	87536	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SHAUGHNESSY, DANIEL

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	86905	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HOLDEN, DEONTE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	86802	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

WELLS, LORRAINE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	86166	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WILSON, GLENN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	86068	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CAMPOS, SERGIO

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	85997	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JONES, DAWN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	85912	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WILLIAMS, ESSENCE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	85805	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MALABET, DARNELL

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	85263	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

SHEPHERD, COURTNEY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	85240	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BRANDON, DIONNE C.

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	85102	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MILLS, ERICKA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	84624	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ALEXANDER, LOUIS

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	84615	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CALLEROS, CLAUDIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	84579	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KANOWICZ, LAUREN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	84152	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

CHEA, PAULA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	84077	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SMITH-MATTHEWS, KISHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	83855	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PERALTA, LAVERNE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	83292	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PHARR, ASHLEY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	83286	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SCHOENBUCHER, BROOKE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	83070	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TATE, NICOLE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82984	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

REYES, NUVIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82717	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BUDUAN, HELEN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82508	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COLEMAN, JEREMY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82434	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

WISE, EMILY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82419	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HERNDON, JILIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82372	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HOROWITZ, CORI

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82263	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

OMALLEY, DAVID

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82251	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SVORCEK, MEGAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82168	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NAMASHULUA, CELESTE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82139	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DOYLE, HANNAH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82122	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DYER, RODNEY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	82120	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ALADDIN, AMINATA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81972	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

YOUNG, LASHAWN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81962	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PATTERSON, MICHAEL

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81923	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CARMON, NATASHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81701	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

WHEELER, JOVAUN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81644	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SANSON, SHAWN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81589	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PAGE, SAMIAH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81454	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BROWN, LETITCIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81355	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BRITTON, TIFFANY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81229	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ROLLINS, JENNIFER

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81106	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JENKINS, DANA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	81061	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SANTOS-BORJA, MARIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	80707	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JOHNSON, SHERKIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	80682	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DUCKETT, CHANTEL

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	80655	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLAIR, THERESA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	80489	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JOHNSON, KNEISS

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	80340	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

EPPS, LOVELY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	79873	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MACRALL AGNUS, NIKITA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	79821	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MOSLEY, DANIELLE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	79687	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

KELLY, CHANAE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	79646	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MARSHALL, RAVEN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	79459	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

OWENS, LATOYA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	78867	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PEARSON, LAWRENCE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	78778	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CLIFTON, AMY

51-6021295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	78635	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FORTUNE-WILLIAMS, LISA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	78498	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MILLS, GENAE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	78478	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CASIMIRO-NOEL, ZEPHENIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	78300	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COX, LORETTA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	78199	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

SMALLWOOD, TANGELA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	77866	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WALLACE, KRISTINA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	77745	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VALENZUELA, EDGAR

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	77625	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

GOSMON, NAILAH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	77286	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JONES, FAITH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	76860	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PERRY, CHARLOTTE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	76855	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JACKSON, NIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	76355	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

POINDEXTER, NICHELLE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	76240	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COOPER, SABRINA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	76160	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

FRESHWATER, DAMON

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	75186	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GILBERT, CATRICE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	75026	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SHORTER, TIFFANY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	74979	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BEACON HILL STAFFING GROUP, LLC

04-3496741

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	74403	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FORD, JUMISHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	74001	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HUNTER, CLEMMIETINE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	73899	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

GUTIERREZ-RIJO, CAROLINA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	73896	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MCKENZIE-COURT, MAYIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	73823	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CALDWELL, SUSAN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	73526	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BULLOCK, MONICA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	73469	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LANCASTER, CHARITY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	73293	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JONES, TILEA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	72790	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MANGUM, TIMOTHY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	71591	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BRUNSON, LAKISHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	71509	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LEWIS, TOIYA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	71131	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DUREN, JERRI

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	70716	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MCEACHIN, CHERELLE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	70393	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMARAL, PETER

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	69934	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DEGUZMAN, JOHNNY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	69421	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GOODE, JAYLA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	68495	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MARAGH, MELISSA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	68143	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PENSION BEENFIT INFORMATION

350 EAST DEVON AVE
ITASCA, IL 60143

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	68098	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COLEMAN, VANESSA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	67900	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

YANSEN, MARSHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	67348	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

CARROLL, LAUREN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	66991	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GUTRIDGE, BARBARA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	66199	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FOSTER, MARGARET

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	66039	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MCGHEE, LAKEISHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	66039	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DIETRICH, CYNTHIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	65931	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THOMPSON, LESLIE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	65668	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

THOMAS, ANGELA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	65514	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SPEARS, STARQUASHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	65301	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BOONE, JOSEPH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	65011	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

CYNTHIA DIETRICH

7384 ADIRONDACK DRIVE
DENVER, NC 28037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	64580	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PLUMMER, BRITTANY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	64127	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PAYNE, JOSEPH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	63880	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BULLOCK, APRIL

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	63756	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MILES, KIMBERLY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	63620	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PARKER, ALEXUS

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	63486	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MASON, SIMONE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	62661	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST CORPORATION

36-2723087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 62 68	NONE	60905	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

MARTIN, JAMES

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	60569	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MCCARTHEY, INDIA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	57215	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COLZA, ZANE S

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	57146	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WATLEY, BRUCE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	56347	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

HAWKINS, TINEISHA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	55093	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ASHTON-TRIMMER, IKEA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	54981	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GREEN, NICHOLE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	52230	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ARAGON, GLENN

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	51952	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMALGAMATED EMPLOYEE BENEFITS ADMIN

13-3432221

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	46404	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

YEE, JENNY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	RETIRED EMPLOYEE	45806	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

HARING, ELIZABETH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	45798	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BARKAY INC DBA PAUL DAVIS RESTORATI

52-1582688

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	45510	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LEE, LAURA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	44149	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

AGHILI, NADER

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	42594	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ABA MORIAH CORPORATION

75-1161869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	41713	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KELLY PRESS, INC

52-0975591

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	39870	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BRUTUS COLIN SIGUINEAU LLC

1390 CHAIN BRIDGE ROAD
MCLEAN, VA 22101

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	38977	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

D3 TECHNOLOGIES

75-3036114

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	38233	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CREATIVE FINANCIAL PLANNING INC

13-3731868

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	36500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JAN, AZIZ

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	36484	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SRI-KUMAR GLOBAL STRATEGIES INC.

80-0875681

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	36480	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VAN WIJNGAARDEN, PIETER

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	35923	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BREDHOFF & KAISER PLLC

52-0969534

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	35872	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JOHNSON, NED

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	31691	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLOOMBERG BNA

53-0040540

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	29398	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

FACTSET RESEARCH SYSTEMS, INC

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	28443	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KIDDER, ELIZABETH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	28437	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BAZIE, CHEIK

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	28287	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

STANLEY AIGES, ARBITRATOR

22-2084234

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	28125	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ELLIOTT, JESSICA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	27584	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EVANS. URSULA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	27566	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

CLARK, DENISE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	27330	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

OCIO MONITOR

56-2532191

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	27000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

REYES, JUANITA

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 50	EMPLOYEE	25430	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

RANDSTAD US LLC

58-2426357

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50 70	NONE	21200	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PAYCOM

26-0302465

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	21142	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COGENT COMMUNICATIONS INC

52-2192026

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	20590	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

TOTAL ADMINISTRATIVE SERVICES CORP

39-1561024

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	20508	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMERICAN ARBITRATION ASSOCIATION

13-0429745

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 16 50	NONE	19060	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL MARCO ADVISORS

13-2646110

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	18750	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BURNS SHEPPARD FAVORS PLLC

1100 15TH ST NW
WASHINGTON, DC 20005

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	15500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NEW TARGET, INC.

54-2017014

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	14351	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UDEMY INC

27-1779864

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	14291	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DATAWATCH SYSTEMS INC

52-1587542

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13760	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RED COATS INC

53-0257871

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13055	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL SELECT INSURANCE SERVICES INC

46-0619194

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
22 53	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	12770	Yes [ ] No [X]

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

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

VERITEXT LLC

20-3132569

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	12514	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

QUALITY ASSOCIATES INC

52-1482791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	11936	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UNITED BUSINESS TECHNOLOGIES

54-1062133

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	11388	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

AVITECTURE, INC.

51-0246824

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	9347	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

U.S. LEGAL SUPPORT INC

76-0523238

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	8779	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RICKEY WALLACE

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	TRUSTEE	8694	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

POLSINELLI PC

43-1064260

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	7981	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CHUCK BIAGI'S CARPET CARE PLUS, INC

77-0693304

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	7356	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LEXISNEXIS RISK SOLUTIONS

65-0852445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	7211	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

STEVEN M GALLOWAY

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	TRUSTEE	6440	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DORA CERVANTES

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	TRUSTEE	6338	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

R&R MECHANICAL LLC

4419 BALTIMORE AVE
BLADENSBURG, MD 20710

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	5289	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

AVIDXCHANGE INC

56-2193588

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50		5148	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JIM MCGRATH

51-6031295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	TRUSTEE	5073	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HIRERIGHT LLC

33-0465016

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	5016	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	22 53	3830

(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.
AMWINS BROKERAGE 13-4279678	INSURANCE BROKERAGE COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	22 53	1396

(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.
TRAVELERS 06-0566090	INSURANCE BROKERAGE COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	22 53	7

(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.
CHUBB 13-1963496	INSURANCE BROKERAGE COMMISSIONS

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	22 53	6606

(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.
HARTFORD INSURANCE CO 06-0383750	INSURANCE BROKERAGE COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	22 53	9

(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.
ULLICO/MARKEL 13-2988846	INSURANCE BROKERAGE COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	22 53	904

(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.
AXIS INSURANCE COMPANY 39-1338397	INSURANCE BROKERAGE COMMISSIONS

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	52 53	18

(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.
EUCLID/HUDSON 45-3957469	INSURANCE BROKERAGE COMMISSIONS

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

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

A Name of plan
IAM NATIONAL PENSION FUND

B Three-digit plan number (PN) ▶ 002

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF THE I.A.M. NATIONAL PENSION FUND

D Employer Identification Number (EIN)
51-6031295

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

a Name of MTIA, CCT, PSA, or 103-12 IE: ACADIAN EMERGING MARKETS EQUITY FD

b Name of sponsor of entity listed in (a): OLD MUTUAL (US) TRUST INVESTMENT FUNDS LLC

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)
20-0166430-002	C	349749726

a Name of MTIA, CCT, PSA, or 103-12 IE: PRINCIPAL U.S. PROPERTY ACCOUNT

b Name of sponsor of entity listed in (a): PRINCIPAL LIFE INSURANCE

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)
42-0127290-027	P	298215125

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA 1-3 YEAR U.S. AGENCY IDX NL FD

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-474	C	33856389

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA 1-3 YEAR U.S. CREDIT IDX NL FD

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-445	C	33857044

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA 1-3 YEAR U.S. TREAS IDX NL FD

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-476	C	33856329

a Name of MTIA, CCT, PSA, or 103-12 IE: BNYM MELLON DB SL TIPS INDEX FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
25-6078093-103	C	46082645

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE EMERGING MKT EQ TRUST

b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-1309931-006	C	214923393

a Name of MTIA, CCT, PSA, or 103-12 IE: BNYM MELLON DB SL EMERGING MARKETS

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
25-6078093-189	C	140154390

a Name of MTIA, CCT, PSA, or 103-12 IE: BNYM MELLON DB SL LONG BOND INDEX

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
25-6078093-006	C	995599575

a Name of MTIA, CCT, PSA, or 103-12 IE: BNYM MELLON DB SL STOCK INDEX FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
25-6078093-010	C	1158574801

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE EAFE INDEX FUND - LEN

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-017	C	838660395

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE EAFE SMALL CAP INDEX

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-133	C	69510753

a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET MSCI JAPAN INDEX SEC

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-219	C	243297785

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

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

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

A Name of plan
IAM NATIONAL PENSION FUND

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF THE I.A.M. NATIONAL PENSION FUND

D Employer Identification Number (EIN)
51-6031295

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	52838360	10021622
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	54327690	49389457
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	296175722	365271418
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	470875804	424672437
(2) U.S. Government securities	1c(2)	544250544	610865411
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	1717474618	2066304840
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	4854434	5031913
(B) Common	1c(4)(B)	1174438236	1303082571
(5) Partnership/joint venture interests	1c(5)	5581181404	4767186643
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	3656699707	4158123225
(10) Value of interest in pooled separate accounts	1c(10)		298215125
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	187419304	185026661

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e	61900673	56694449
f	Total assets (add all amounts in lines 1a through 1e)	1f	13802436496	14299885772
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	9373608	13880412
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	271975518	376847531
k	Total liabilities (add all amounts in lines 1g through1j)	1k	281349126	390727943
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	13521087370	13909157829

Part II Income and Expense Statement

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

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	569936876	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)	49436998	
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		619373874
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	4315052	
	(B) U.S. Government securities	2b(1)(B)	13472725	
	(C) Corporate debt instruments	2b(1)(C)	84217637	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	27820097	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		129825511
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	333128	
	(B) Common stock	2b(2)(B)	24163426	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		24496554
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	4717854794	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	4838995006	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-121140212
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	365991103	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		365991103

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		525615706
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-33703394
(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)		
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		1510459142
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	1029557750	
(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)		1029557750
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)	20112595	
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	76321	
(4) IQPA audit fees	2i(4)	148759	
(5) Investment advisory and investment management fees	2i(5)	39363347	
(6) Bank or trust company trustee/custodial fees	2i(6)	494672	
(7) Actuarial fees	2i(7)	604858	
(8) Legal fees	2i(8)	3974561	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	28055820	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		92830933
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1122388683
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		388070459
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

(1) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: NOVAK FRANCELLA LLC **(2)** EIN: 61-1436956

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	**4a**		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**	X		4767186643
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**		X	

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

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 527002.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

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

A Name of plan
IAM NATIONAL PENSION FUND

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF THE I.A.M. NATIONAL PENSION FUND

D Employer Identification Number (EIN)
51-6031295

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** |

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

EIN(s): 51-6031295

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** | 41

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

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

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

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

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

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) ..... | **6a** |

b Enter the amount contributed by the employer to the plan for this plan year ..... | **6b** |

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) ..... | **6c** |

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

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

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

Part III Amendments

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

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

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

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

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

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

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 UNITED AIRLINES INC

b EIN 74-2099724 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 12 Day 31 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 79064949.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer UNITED PARCEL SERVICE INC

b EIN 36-2407381 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 51072079.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer AMERICAN AIRLINES

b EIN 13-1502798 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 03 Day 31 Year 2025

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 51658686.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer M1 SUPPORT SERVICES, LP

b EIN 20-0288988 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 03 Day 31 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 32526434.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer SPIRIT AEROSYSTEMS INC

b EIN 20-2130528 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 12 Day 07 Year 2025

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 34826533.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer BATH IRON WORKS CORP

b EIN 39-1343528 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 08 Day 20 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 24911012.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

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 AK STEEL CORP

b EIN 31-1267098 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 05 Day 15 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 23383447.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer DYNCORP INTERNATIONAL LLC

b EIN 52-2287126 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 03 Day 31 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 13780732.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer SSA TERMINALS

b EIN 46-0510755 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 9803172.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer VERTEX AEROSPACE LLC

b EIN 64-0941176 **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 01 Day 31 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 14719442.00
(2) Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:		
a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	79505
b The plan year immediately preceding the current plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	40258
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	50425
15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
a The corresponding number for the plan year immediately preceding the current plan year	**15a**	100.87
b The corresponding number for the second preceding plan year	**15b**	101.70
16 Information with respect to any employers who withdrew from the plan during the preceding plan year:		
a Enter the number of employers who withdrew during the preceding plan year	**16a**	13
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	51590112

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

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

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

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

a Enter the percentage of plan assets held as:

Public Equity: 31.0 % Private Equity: 15.7 % Investment-Grade Debt and Interest Rate Hedging Assets: 25.5 %

High-Yield Debt: 2.6 % Real Assets: 10.3 % Cash or Cash Equivalents: 3.1 % Other: 11.8 %

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

[ ] 0-5 years [ ] 5-10 years [X] 10-15 years [ ] 15 years or more

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation._____

Part VII IRS Compliance Questions

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

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

[ ] Design-based safe harbor method

[ ] "Prior year" ADP test

[ ] "Current year" ADP test

[ ] N/A

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

IAM NATIONAL PENSION FUND

FINANCIAL STATEMENTS

DECEMBER 31, 2023

IAM NATIONAL PENSION FUND

FINANCIAL STATEMENTS WITH SUPPLEMENTAL INFORMATION

DECEMBER 31, 2023 AND 2022

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Novak Francella LLC | CERTIFIED PUBLIC ACCOUNTANTS

INDEPENDENT AUDITOR'S REPORT

To the Board of Trustees of the
IAM National Pension Fund

Opinion

We have audited the financial statements of the IAM National Pension Fund (the Fund), 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 IAM National Pension Fund as of December 31, 2023 and 2022, and the changes in its net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the IAM National Pension Fund 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.

Management's Responsibility for the Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

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

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund'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 Fund'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.

Report on Supplemental Information

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule of Assets Held at End of Year, referred to as "supplemental information," is presented for the purpose of additional analysis and is not a required part of the financial statements. The supplemental Schedule of Assets Held at End of Year represents supplemental information required by the Department of Labor' Rules and Regulations for Reporting and Disclosure under ERISA. The supplemental information is the responsibility of the Fund's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental information, we evaluated whether the supplemental information, 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.

Novak Francella LLC

Bala Cynwyd, PA
September 18, 2024

IAM National Pension Fund

Statements of Net Assets Available for Benefits

December 31, 2023 and 2022

	2023	2022
Assets		
Investments - at fair value		
Common and preferred stocks	$ 1,302,559,662	$ 1,129,716,731
Corporate obligations	1,852,482,069	1,528,380,473
United States Government and Government Agency obligations	589,495,725	527,881,369
Common collective trust	4,456,338,350	3,656,699,707
Limited partnerships	4,767,186,643	5,581,181,404
Master limited partnerships	192,017,492	153,670,855
Other investments	143,028,363	131,384,391
Short-term investments	424,672,437	470,875,804
Total investments	13,727,780,741	13,179,790,734
Securities on loan		
Common and preferred stocks	5,554,822	49,575,939
Corporate obligations	21,805,279	35,423,290
United States Government and Government Agency obligations	21,369,686	16,369,175
Total securities on loan	48,729,787	101,368,404
Collateral held for securities on loan (not including non-cash collateral of $7,832,673 and $25,003,195, respectively)	41,998,298	56,034,913
Cash	10,021,622	52,838,360
Receivables		
Employer contributions (net of allowance of $8,330,000 and $8,330,000, respectively)	49,389,457	54,327,690
Withdrawal liability (net of allowance of $8,224,996 and $7,368,207, respectively)	142,696,519	146,151,763
Accrued interest and dividends	31,412,497	27,002,561
Due from related parties	1,293,315	3,118,562
Due from broker for sales of securities	178,950,980	107,072,467
Other	9,661,012	6,243,079
Total receivables	413,403,780	343,916,122

See accompanying notes to financial statements.

	2023	2022
PROPERTY AND EQUIPMENT		
Leasehold improvements	$ 4,681,217	$ 4,980,999
Furniture and equipment	771,046	688,699
Capitalized software	35,959,445	35,959,445
	41,411,708	41,629,143
Less: accumulated depreciation	(6,822,113)	(3,008,895)
Property and equipment - net	34,589,595	38,620,248
RIGHT OF USE ASSET	22,104,854	23,280,425
OTHER ASSETS	1,257,095	6,587,290
Total assets	14,299,885,772	13,802,436,496
LIABILITIES AND NET ASSETS		
LIABILITIES		
Accounts payable and accrued expenses	13,880,412	9,373,608
Due to broker for purchases of securities	300,038,516	179,507,478
Deferred compensation payable	71,213	129,325
Accrued employee benefits payable	1,794,130	1,597,264
Obligation to refund collateral held for securities loaned to third parties (not including non-cash collateral of $7,832,673 and $25,003,195, respectively)	41,998,298	56,034,913
Operating lease liability	29,768,701	31,130,794
Other liabilities	3,176,673	3,575,744
Total liabilities	390,727,943	281,349,126
NET ASSETS AVAILABLE FOR BENEFITS	$ 13,909,157,829	$ 13,521,087,370

See accompanying notes to financial statements.

IAM National Pension Fund

Statements of Changes in Net Assets Available for Benefits

Years Ended December 31, 2023 and 2022

	2023	2022
Additions		
Investment income		
Net appreciation (depreciation) in fair value of investments	$ 718,253,991	$ (1,638,737,174)
Interest and dividends	172,831,277	180,397,714
	891,085,268	(1,458,339,460)
Less investment expenses	(41,637,419)	(35,233,944)
Investment income (loss) - net	849,447,849	(1,493,573,404)
Employer contributions	569,936,876	533,170,453
Withdrawal liability income	49,436,998	16,969,703
Other income	-	4,525
Total additions	1,468,821,723	(943,428,723)
Deductions		
Pension benefits	1,029,557,750	1,014,521,188
Administrative expenses	51,193,514	43,395,382
Total deductions	1,080,751,264	1,057,916,570
Net change	388,070,459	(2,001,345,293)
Net assets available for benefits		
Beginning of year	13,521,087,370	15,522,432,663
End of year	$ 13,909,157,829	$ 13,521,087,370

See accompanying notes to financial statements.

NOTE 1. DESCRIPTION OF THE FUND

The following brief description of the IAM National Pension Fund (the Fund) is provided for general information purposes only. Participants should refer to the Summary Plan Description for more complete information.

The Fund was established to provide retirement, disability and survivor's benefits for eligible participants. The Fund is financed entirely from employer contributions as required by the respective collective bargaining agreement between the International Association of Machinists and Aerospace Workers and the contributing employers. All benefits are paid from net assets available for plan benefits. The Fund is a defined benefit pension plan and is subject to the provision of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Under current provisions of the Fund, a participant is eligible for a normal pension if she or he has attained age 65 and has at least 5 years of credited service which includes at least 1200 hours of service. A participant is eligible for a reduced early retirement pension at age 55 with at least 5 years of credited service which includes at least 1200 hours of service. The 1200 hours of service requirement does not apply to covered employees with at least 600 hours of service in any plan year 1999 or later and with an initial effective date on or after July 1, 2003. A participant is eligible for an unreduced early retirement pension at age 62 with 20 or more years of credited service or at any age with 30 or more years of credited service. A participant is eligible for a reduced vested deferred pension at age 55 with at least 5 years of vesting service or 5 years of future service or 5 years of future service credit.

NOTE 2. REHABILITATION PLAN

On March 29, 2019, the Fund was certified in the Yellow Zone (endangered status) for 2019 due to a declining credit balance. As a result of a challenging investment environment and the decline of the Fund's credit balance, on April 17, 2019, the IAM National Pension Fund Board of Trustees (the Board) voluntarily elected to place the Fund in the Red Zone (critical status). The Board's decision to proactively take this action was done to take advantage of tools available through the Pension Protection Act of 2006 (PPA) and keep the Fund on a path to long-term stability. This action was taken to protect the Fund's participants' core retirement benefits and strengthen the Fund's financial health over the long term. The Board adopted a rehabilitation plan as required under the PPA for a pension fund certified as being in critical status. The rehabilitation plan requires additional contributions by employers and certain changes to benefits.

NOTE 3. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting - The financial statements are prepared using the accrual basis of accounting.

Investment Valuation and Income Recognition - Investments are carried at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

Purchase and sales of securities are recorded on a trade date basis. Interest and dividend income are recorded on the accrual basis. Net appreciation (depreciation) includes the Fund's gains and losses on investments bought and sold, as well as held during the year.

Employer Contributions Receivable - Employer contributions receivable at year end are based on actual contributions received shortly after the close of the plan year for the preceding year plus an estimate for those employers who are delinquent. This estimate is based on the number of participants included in the last employer remittance report submitted to the Fund. An allowance for credit losses was established based on management's estimate of the respective employer's ability to pay the delinquent contributions owed. The increase or decrease in the allowance has been netted against employers' contributions in the statements of changes in net assets available for benefits.

The estimate for expected credit losses considers historical loss experience, current economic conditions, and forward-looking information, including factors such as payment history, employer financial condition, and labor trends. As of December 31, 2023 and 2022, the allowance for credit losses was $8,330,000.

Lease - The Fund is required to recognize a right-of-use model (ROU) asset and lease liability on the statement of net asset available for benefits for all leases with a term longer than 12 months. ROU assets represent the lessee's right to control the use of the leased asset during the lease. The lease will be classified as operating, with classification affecting the pattern and classification of expense recognition in the statement of changes in net assets available for benefits. Lease liabilities represent the present value of the future lease payments over the expected lease term. The present value of the lease liability is determined using the incremental borrowing rate at the lease inception. Over the lease term, the Fund uses the effective interest rate method to account for the lease liability as lease payments are made and the ROU asset is amortized into expenses in a manner that results in a straight-line expense recognition in the statement of changes in net assets available for benefits. As of December 31, 2023, the Fund has determined the lease identified is an operating lease.

Pension Benefits - Pension benefits are recorded when paid.

Actuarial Present Value of Accumulated Plan Benefits - Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Fund's provisions to the services employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits under the Fund are based on credited services which consist of the sum of past credited service and future credited service as defined in the plan document.

NOTE 3. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

Estimates - The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect certain reported amounts and disclosures in the financial statements. Actual results could differ from those estimates.

Property and Equipment - Property and equipment is carried at cost. Major additions and improvements are capitalized while replacements, maintenance and repairs which do not improve or extend the lives of the respective assets are expensed as incurred. Depreciation and amortization are computed using the straight-line method over the estimated useful lives of the assets which are generally three to ten years.

Employer Withdrawal Liability Assessments - The Fund records receivables from withdrawing employers for withdrawal liability when entitlement has been determined and the amount is reasonably determinable. An allowance for doubtful accounts is established based on estimates of the respective employer's ability to pay the amount owed. The increase or decrease in the allowance has been netted against withdrawal liability income in the statements of changes in net assets available for benefits.

Reclassification - Certain reclassifications have been made to prior year amounts to conform with the current year presentation.

NOTE 4. TAX STATUS

The Fund obtained its latest determination letter on July 20, 2016, in which the IRS stated that the Fund, as then designed, was in compliance with the applicable requirements of the Internal Revenue Code. The Fund has been amended since receiving that determination letter. However, the Fund's administrator and the Fund's counsel believe that the Fund continues to be qualified and the related Trust was tax-exempt as of the financial statements date.

The Fund follows the authoritative guidance relating to accounting for uncertainty in income taxes included in Accounting Standards Codification (ASC) Topic Income Taxes. This provides consistent guidance for the accounting for uncertainty in income taxes recognized in an entity's financial statements and prescribe a threshold of "more likely than not" for recognition and derecognition of tax positions taken or expected to be taken in a tax return. The Fund performed an evaluation of uncertain tax positions for the years ended December 31, 2023 and 2022, and determined that there were no matters that would require recognition in the financial statements or that may have an effect on its tax-exempt status. The Fund is no longer subject to U.S. federal tax audits by taxing authorities for years ending prior to December 31, 2020.

The years subsequent to this year contain matters that could be subject to differing interpretations of applicable tax laws and regulations. Although the outcome of tax audits is uncertain, the Fund believes no issues would arise.

NOTE 5. PRIORITIES UPON TERMINATION

It is the intent of the Board of Trustees (Trustees) to continue the Fund in full force and effect; however, the right to discontinue the Fund is reserved to the Trustees. Termination shall not permit any part of the Fund to be used for or diverted to purposes other than the exclusive benefit of the pensioners, beneficiaries and participants. In the event of termination, the net assets of the Plan will be allocated to pay benefits in priorities as prescribed by ERISA and its related regulations. Whether or not a particular participant will receive full benefits should the Fund terminate at some future time will depend on the sufficiency of the Fund's net assets at that time and the priority of those benefits.

In addition, certain benefits under the Fund are insured by the Pension Benefit Guaranty Corporation (PBGC) (a U.S. Government agency) if the Fund terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. The PBGC does not guarantee all types of benefits and the amount of any individual participant's benefit protection is subject to certain limitations, particularly with respect to benefit increases as a result of plan amendments in effect for less than five years. Some benefits may be fully or partially provided for while other benefits may not be provided at all. For the years ended December 31, 2023 and 2022, the Fund paid insurance premiums to the PBGC of $10,295,425 and $9,500,188, respectively.

NOTE 6. ACTUARIAL INFORMATION

The actuarial present value of accumulated plan benefits as of December 31, 2022 is as follows:

Actuarial present value of accumulated plan benefits:	
Vested benefits	
Participants and beneficiaries currently receiving benefits	$ 10,006,935,404
Other vested benefits	6,623,461,592
Total vested benefits	16,630,396,996
Non-vested benefits	176,954,491
Present value of expected administrative expenses	649,635,037
Total actuarial present value of accumulated plan benefits	$ 17,456,986,524

NOTE 6. ACTUARIAL INFORMATION (continued)

The factors that affected the change in actuarial present value of accumulated plan benefits from the preceding to the current benefit information date are as follows:

Actuarial present value of accumulated plan benefits at beginning of year (without administrative expenses)	$ 16,467,155,392
Increase during the year attributable to:	
Benefits accumulated and gains and losses	496,933,199
Plan amendments	(43,333,437)
Benefits paid	(1,014,521,188)
Assumption change	(189,239,660)
Interest	1,090,357,181
Net change	340,196,095
Actuarial present value of accumulated plan benefits at end of year (without administrative expenses)	16,807,351,487
Present value of expected administrative expenses	649,635,037
Actuarial present value of accumulated plan benefits at end of year (with administrative expenses)	$ 17,456,986,524

Since the information on the accumulated plan benefits at December 31, 2023, and the changes in accumulated plan benefits for the year then ended are not presented, these financial statements do not purport to present a complete presentation of the financial status of the Fund as of December 31, 2023, and the changes in its financial status for the year then ended, but only a presentation of the net assets available for benefits and the changes therein as of and for the year ended December 31, 2023. The complete financial status is presented as of December 31, 2022.

As approved by the Board of Trustees, the actuarial cost method was changed from the entry age normal method to the traditional unit credit method, effective January 1, 2023. This change is automatically approved under Revenue Procedure 2000-40. Some of the more significant actuarial assumptions used in estimating the present value of accumulated plan benefits were:

> **Life expectancy of participants** - Healthy lives: 90% of PRI-2012 Blue Collar Employee and Healthy Retiree Amount Weighted Mortality Tables, projected generationally from 2012 with SSA 2023 scale. Disabled: 90% of PRI-2012 Disabled Retiree Amount Weighted Mortality Tables, projected generationally from 2012 with SSA 2023 scale. Contingent survivor lives: 90% of PRI-2012 Blue Collar Contingent Survivor Amount Weighted Mortality Tables, projected generationally from 2012 with SSA 2023 scale.

NOTE 6. ACTUARIAL INFORMATION (continued)

Retirement age assumptions - Assumed weighted average retirement age was 64, determined as follows: the weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in the actuarial valuation.

Net investment rate of return - 6.85%.

Administrative Expense - $44,500,000 (previously, $39,000,000).

Actuarial value of assets - The market value of assets less unrecognized returns in each of the last five years. Unrecognized return is equal to the difference between the actual market return and the projected return (at the actuarially assumed rate) on the market value and is recognized over a five-year period. The actuarial value is further adjusted, if necessary, to be within 20% of the market value.

The above actuarial assumptions are based on the presumption that the Fund will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining actuarial results. Pension benefits in excess of the present assets of the Fund are dependent upon contributions received under the Trust Agreement of the Fund and income from investments. Segal has determined the Fund has met the minimum funding requirements of ERISA.

The following assumption changes were made for the January 1, 2023 valuation:

- The termination rates were updated as they were 10% lower than the updated assumption.

- The RPA ’94 current liability interest rate was changed from 2.22% to 2.55% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431 (c)(6)-1 and 1.430(h)(3)-1.

- The mortality table or healthy lives was updated as it was RP-2000 Healthy Annuity Mortality Tables with generational improvements applied from base year 2008 using Scale BB.

- The mortality table for disabled lives was updated as it was 1983 Railroad Retirement Board Disabled Life Mortality Table, set back six years with adjustments per Fund experience.

- The mortality table for current liability was updated from the 2022 Static mortality table as prescribed under Internal Revenue Service (IRS) regulations.

NOTE 6. ACTUARIAL INFORMATION (continued)

- The annual administrative expense assumption was increased from $39,000,000 to $44,500,000.

- Percent married was updated to 70% of males and females, previously was Social Security awards during 1972.

Solely for IRS Form 5500 Schedule MB reporting purposes, changes in liability to account for benefit-bearing contribution rate increases reflected in collective bargaining agreements were categorized as plan amendments in this report even though there was no amendment to the Fund.

The Fund's actuary projected the Fund to be in critical status in 2023 because the Fund was in critical status during the year ended December 31, 2023 and the Fund is not projected to emerge from critical status in 2023.

NOTE 7. FAIR VALUE MEASUREMENTS

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

Basis of Fair Value Measurement:

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

Level 2 - Inputs to the valuation methodology include: quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; inputs other than quoted prices that are observable for the asset or liability; inputs that are derived principally from or corroborated by observable market data by correlation or other means.

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

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

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

NOTE 7. FAIR VALUE MEASUREMENTS (continued)

Following are descriptions of the valuation methodologies used for assets measured at fair value. There have been no changes in valuation methodologies used at December 31, 2023 and 2022.

Level 1

U.S. Government obligations: Generally valued at the closing price reported on the active market on which the individual securities are traded.

Common and preferred stocks: Generally valued at the closing price reported on the active market on which the individual securities are traded.

Master limited partnerships: Master limited partnerships are valued at the closing price reported on the active market on which the securities are traded.

Short-term investments: Investments are valued at cost which approximates fair value.

Level 2

U. S. Government Agency obligations: Valued using pricing models maximizing the use of observable inputs for similar securities.

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

Other investments: Other investments primarily consist of foreign sovereign debt and obligations of States in the United States valued using pricing models maximizing the use of observable inputs for similar securities.

NOTE 7. FAIR VALUE MEASUREMENTS (continued)

	Fair Value Measurements at December 31, 2023			
	Total	Level 1	Level 2	Level 3
Corporate obligations	$ 1,874,287,348	$ -	$ 1,874,287,348	$ -
Common stock	1,303,082,571	1,303,082,571	-	-
Corporate stocks - preferred	5,031,913	5,031,913	-	-
Master limited partnerships	192,017,492	192,017,492	-	-
Other investments	143,028,363	-	143,028,363	-
United States Government and Government Agency obligations	610,865,411	-	610,865,411	-
Short-term investments	424,672,437	424,672,437	-	-
Collateral held for securities on loan - cash and cash equivalents	41,998,298	41,998,298	-	-
Total assets in fair value hierarchy	4,594,983,833	$ 1,966,802,711	$ 2,628,181,122	$ -
Investments measured at NAV*	9,223,524,993			
Total investments	$ 13,818,508,826			

*The investments measured at NAV account for 66.7% of net assets available for benefits at December 31, 2023.

	Fair Value Measurements at December 31, 2022			
	Total	Level 1	Level 2	Level 3
Corporate obligations	$ 1,563,803,763	$ -	$ 1,563,803,763	$ -
Common stock	1,174,438,236	1,174,438,236	-	-
Corporate stocks - preferred	4,854,434	4,854,434	-	-
Master limited partnerships	153,670,855	153,670,855	-	-
Other investments	131,384,391	-	131,384,391	-
United States Government and Government Agency obligations	544,250,544	-	544,250,544	-
Short-term investments	470,875,804	470,875,804	-	-
Collateral held for securities on loan - cash and cash equivalents	56,034,913	56,034,913	-	-
Total assets in fair value hierarchy	4,099,312,940	$ 1,859,874,242	$ 2,239,438,698	$ -
Investments measured at NAV*	9,237,881,111			
Total investments	$ 13,337,194,051			

*The investments measured at NAV account for 68.3% of net assets available for benefits at December 31, 2022.

*In accordance with Accounting Standards Codification, certain investments that were measured at net asset value per share (or its equivalent) have not been classified in the fair value hierarchy.

NOTE 7. FAIR VALUE MEASUREMENTS (continued)

The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items resented in the statements of net assets available for benefits.

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. For the years ended December 31, 2023 and 2022, there were no transfers in or out of levels 1, 2 or 3.

The following tables summarizes investments measured at fair value based on NAV per share as of December 31, 2023 and 2022, respectively.

	December 31, 2023			
	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Common collective trusts				
Equity index funds	$ 1,997,235,196	N/A	daily, twice a month	1 day
Growth funds	704,827,509	N/A	daily, twice a month	1 day
Real estate	298,215,125	N/A	monthly, quarterly	1 day
Fixed income funds index funds	1,143,251,982	N/A	daily, monthly	1 - 15 days
International equity funds	312,808,538			
Limited partnerships				
Private equity	3,539,066,906	$ 1,394,312,799	daily, annually	1 day - 180 days
Hedge fund strategies and other	1,228,119,737	N/A	N/A	N/A
	$ 9,223,524,993			

	December 31, 2022			
	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Common collective trusts				
Equity index funds	$ 1,701,919,589	N/A	daily, twice a month	1 day
Growth funds	579,143,824	N/A	daily, twice a month	1 day
Real estate	338,828,007	N/A	monthly, quarterly	1 day
Fixed income funds index funds	1,036,808,286	N/A	daily, monthly	1 - 15 days
Limited partnerships				
Private equity	2,926,290,486	$ 1,308,727,572	daily, annually	1 day - 180 days
Hedge fund strategies and other	2,654,890,919	N/A	N/A	N/A
	$ 9,237,881,111			

The Fund's investment in the common collective trust category is comprised of several investments. Underlying assets in these funds primarily include publicly traded equity securities and fixed income securities and are valued at their net asset values calculated by the fund or bank sponsor and have daily or monthly liquidity. One of the index funds allows redemptions twice a month and one of the fixed income funds currently accepts and satisfies redemption requests on a monthly basis as of the last business day of each month.

NOTE 7. FAIR VALUE MEASUREMENTS (continued)

The Fund's investment in the limited partnership category consists of investments in private equity as well as hedge fund strategies.

The goal of the private equity investments is to generate long term-growth of capital by acquiring equity typically in businesses or industries early in their maturity cycle, seeking opportunities for prolific growth. These investments employ various strategies, such as venture capital, leveraged buyouts, and special situations. These private equity investments are closed-end investment structures which have a time horizon of approximately ten to twelve years. The Fund is a Limited Partner in these partnerships and funds capital calls up to its agreed commitment level for the duration of the investment period. The Fund will receive distributions from these private equity investments once portfolio investments are sold. As such, these investments are illiquid in nature.

The goal of the hedge fund portfolio is to generate absolute returns by using various strategies such as global macro, equity hedges, event-driven, and relative value. The Fund is a unit holder in these various investments, which are redeemable at a NAV per unit. However, these redemptions carry certain restrictions as to the frequency and the notice period required. The frequency of the redemptions can be daily, monthly, quarterly, semi-annually, or annually. The notice period required for the redemptions ranges from daily to 180 days. The redemptions may carry other terms and provisions subject to the agreements with the various investment managers.

The fair value of limited partnerships recorded by the Fund are determined from financial statements received by the Fund from the limited partnerships or other entities in which the Fund has invested. Some of these financial statements are audited by independent accountants and some are unaudited financial statements. In addition, most of these investment vehicles operate as "funds of funds" which invest in limited partnerships and other nonmarketable investments.

The entities in which the Fund invests prepare their financial statements stating their investments at fair value as determined in good faith by the general partner or by a third-party valuator based on the best information available, in the absence of readily ascertainable market values.

NOTE 8. SECURITIES LENDING PROGRAM

The Trustees of the Fund have entered into an agency agreement with the bank that acts as custodian for the Fund's investments which authorized the bank to lend securities held in the Fund's accounts to third parties. The bank must obtain collateral from the borrower in the form of cash, letters of credit issued by an entity other than the borrower, or acceptable securities. Both the collateral and the securities are more than fully collateralized at all times. In the event that the loan securities are not returned by the borrower, the bank will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the funds accounts with cash equal to the fair value of the loaned securities.

The Fund received 70% of the net revenue derived from all securities lending activities, and the bank received the remainder of the net revenue. Interest and dividend income reported in the statements of changes in net assets available for benefits includes $776,999 and $713,604 earned by the Fund during 2023 and 2022, respectively, in connection with the securities lending program.

NOTE 8. SECURITIES LENDING PROGRAM (continued)

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

At December 31, 2023 and 2022, the fair value of securities loaned was $48,729,788 and $101,368,404, respectively, while the collateral, held was $49,830,972 and $81,038,109, respectively. In accordance with Accounting Standards Codification (ASC), Secured Borrowing and Collateral, the value of the collateral held and a corresponding liability to return the collateral, have been reported on the accompanying statements of net assets available for benefits, except the securities serving as collateral that cannot be re-pledged or sold. The value of non-cash collateral held at December 31, 2023 and 2022 of $7,832,673 and $25,003,195, respectively, is included in the above total of the fair value of collateral held.

NOTE 9. DERIVATIVE FINANCIAL INSTRUMENTS

Off-balance-sheet risk refers to the possibility that a loss, in an amount exceeding amounts recognized as assets or liabilities in the financial statements, may occur in the future. Such a loss may arise due to: (1) the failure of another party to perform according to the terms of a contract (credit risk), or (2) future changes in market prices which make a financial instrument less valuable (market risk). Derivatives are financial instruments whose values are derived from other financial instruments or market indexes. The Fund is a party to derivative financial instruments with off-balance-sheet risk, in the form of stock index futures contracts.

A stock index futures contract is an agreement between seller and buyer to respectively deliver and take delivery of the difference between the original transaction price and the final price of the index at the termination of the contract. There is no delivery of securities and the full value of the contract is not transferred.

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

NOTE 9. DERIVATIVE FINANCIAL INSTRUMENTS (continued)

At December 31, 2023, futures contracts committed to by the Fund were:

	Number of Contracts	Notional Cost	Notional Fair Value
Foreign currency futures (long)	297	$ 62,657,973	$ 63,046,660
U.S. dollar currency futures (long)	1808	252,867,083	259,885,584
Foreign currency futures (short)	(497)	(1,101,474,000)	(1,111,292,186)
U.S. dollar currency futures (short)	(882)	(136,969,156)	(140,630,824)

At December 31, 2022, futures contracts committed to by the Fund were:

	Number of Contracts	Notional Cost	Notional Fair Value
Foreign currency futures (long)	58	$ 155,184,532	$ 152,053,843
U.S. dollar currency futures (long)	2268	326,940,486	325,684,121
Foreign currency futures (short)	(299)	(32,841,240)	(31,265,791)
U.S. dollar currency futures (short)	(1,545)	(203,266,203)	(202,336,846)

Short-term fixed income securities are held as collateral for the futures contracts. The Plan's daily obligation is only the amount of the daily mark-to-market fluctuations.

NOTE 10. MULTIEMPLOYER DEFINED BENEFIT PENSION PLAN

Employees of the IAM National Pension Fund participate in a multiemployer defined benefit pension plan under the terms of a participation agreement that cover its union-represented and non-collectively bargained employees. The National I.A.M. Benefit Trust Fund (the Benefit Trust Fund), reimburses the IAM National Pension Fund for their share of the contributions based on a cost allocation study. The Benefit Trust Fund also remits contributions to the multiemployer defined benefit pension plan for the Benefit Trust Fund employees who work entirely for the Benefit Trust Fund. The risks of participating in these multiemployer defined benefit pension plans are different from single-employer plans in the following aspects:

a. Assets contributed to the multiemployer defined benefit pension plan by one employer may be used to provide benefits to employees of other participating employers.

b. If a participating employer stops contributing to the multiemployer defined benefit pension plan, the unfunded obligations of the multiemployer defined benefit pension plan may be borne by the remaining participating employers.

c. If the Benefit Trust Fund chooses to stop participating in any of its multiemployer defined benefit pension plans, the Benefit Trust Fund may be required to pay the multiemployer defined benefit pension plan an amount based on the underfunded status of the multiemployer defined benefit pension plan, referred to as a withdrawal liability.

NOTE 10. MULTIEMPLOYER DEFINED BENEFIT PENSION PLAN (continued)

The Fund's participation in the multiemployer defined benefit pension plan for the annual periods ended December 31, 2023 and 2022 is outlined in the table below. The zone status is based on information that the Plan received from the multiemployer defined benefit pension plan and is certified by the multiemployer defined benefit pension plan's actuary. Among other factors, pension plans in the red zone are generally less than 65 percent funded, pension plans in the yellow zone are less than 80 percent funded, and pension plans in the green zone are at least 80 percent funded.

			Pension Protection Act Zone Status				
Legal Name of Pension Plan	Pension Plan's Employer Identification Number	Pension Plan's Plan Number	Zone Status	Extended Amortization Provisions Used?	Zone Status	Extended Amortization Provisions Used?	Expiration Date of Collective Bargaining Agreement
IAM National Pension Fund	51-6031295	002	Red as of 01/01/23	No	Red as of 01/01/22	No	*

* The employees of the National I.A.M. Benefit Trust Fund participate in the IAM National Pension Fund through a participation agreement between the Fund and the IAM National Pension Fund. The participation agreement does not have an expiration date.

	Contributions paid directly to the Pension Plan		Contributions to the Pension Plans greater than 5% of total Pension Plan Contributions (Plan year ending)		Employer Contribution Rates of the Pension Plan		Number of Employees Covered by the Pension Plan for which the Defined Benefit Plan contributes directly to the Pension Plan	
Legal Name of Pension Plans	12/31/2023	12/31/2022			12/31/2023	12/31/2022	12/31/2023	12/31/2022
IAM National Pension Fund	$ 1,562,704	$ 1,604,186	No, Plan year ending 12/31/23.	No, Plan year ending 12/31/22.	$26 - $120 per day	$26 - $120 per day	164	162

The IAM Benefit Trust Fund reimbursed the Fund $69,266 and $184,218 during the years ended December 31, 2023 and 2022, respectively, for the Fund's allocated share of the pension contributions for shared employees participating in the IAM National Pension Fund.

	Funding Improvement Plan or Rehabilitation Plan Implemented or	Surcharge paid to Pension Plan by the	Minimum contributions required in future by CBA, statutory requirements, or other contractual requirements.	
Legal Name of Pension Plans	Pending?	Benefit Funds?	No?	If yes, description
IAM National Pension Fund	Yes, Rehabilitation Plan	Yes	No	N/A

NOTE 11. MULTIEMPLOYER PLANS THAT PROVIDE POSTRETIREMENT BENEFITS OTHER THAN PENSIONS

The Fund contributes to a Benefit Trust Fund that provide postretirement benefits for its union-represented and non-collectively bargained employees during the years ended December 31, 2023 and 2022. Information about the Benefit Trust Fund is below:

Legal Name of Plans providing postretirement benefits other than pension	Contributions paid by the Defined Benefit Plan directly to the Plans		Employer contribution rates of the Plans		Number of employees covered by a Plan for which the Plan contributes directly to the Benefit Trust Fund	
	12/31/2023	12/31/2022	12/31/2023	12/31/2022	12/31/2023	12/31/2022
National I.A.M.Benefit Trust Fund	$2,673,312	$2,290,775	$395-$2,016 per month	$391-$1,996 per month	229	234

NOTE 12. RELATED PARTY TRANSACTIONS

The Fund is reimbursed by the National IAM Benefit Trust Fund (the Benefit Trust Fund), for its pro rata share of office space based on actual square footage square footage occupied and for shared general office and administrative expenses based on actual time and usage. During the years ended December 31, 2023 and 2022, the Fund incurred expenditures in the amount of $1,595,001 and $1,294,416, respectively, on behalf of the Benefit Trust Fund. At December 31, 2023 and 2022, the Benefit Trust Fund owed the Fund $347,880 and $2,072,621, respectively. Payments were received as of the date of the audit report to the Fund from the Benefit Trust Fund.

The Fund is also reimbursed by the IAM National 401(k) Plan (the 401(k) Plan), for their share of office and administrative expenses and certain other expenses. During the years ended December 31, 2023 and 2022, the Fund incurred expenditures in the amount of $2,192,743 and $1,802,671, respectively. The balance receivable from the 401(k) Plan at December 31, 2023 and 2022 was $945,435 and $1,045,941, respectively. Payments were received as of the date of the audit report to the Fund from the 401 (k) Plan.

NOTE 13. LEASE AND COMMITMENTS

The Fund leases office space under an operating lease agreement with an effective occupancy date of October 1, 2019, a rent payment commencement date of January 1, 2020, and a lease term that expires December 31, 2035. The current office lease provides for abatement of rent payments for calendar year 2020, so actual monthly rental payments began January 1, 2021. In addition to the base monthly rent, the Fund is liable for its pro-rata share of increases in operating expenses and real estate taxes associated with the office building. The landlord also provided the Fund with a build-out allowance of approximately $4.87 million.

NOTE 13. LEASE AND COMMITMENTS (continued)

The Fund has recognized a right of use asset and a related lease liability equal to the net present value of the expected future minimum base rent payments, discounted at 6%. The discount rate is based on the Fund's estimated incremental borrowing rate. The lease agreement provides the Fund with the option of two five-year extension periods as well as the right to terminate the lease agreement as of December 31, 2030. The options to extend the lease term require additional rent payments at the then fair market rental rate for the office space, and the termination option requires the payment of a substantial penalty that makes it unlikely the Fund will exercise that option, as such, neither the extension period options, nor the early termination right have been taken into account in determining the right of use asset and related lease liability.

The total amount of the right of use asset recognized at October 1, 2019 was approximately $26.85 million. The total amount of the lease liability recognized at that date was approximately $31.73 million, consisting of the net present value of the future base monthly rate payments and the build-out allowance included with leasehold improvements. The portion of the lease liability related to the build-out allowance will be amortized to lease expense ratably over the term of the lease, consistent with the recognition of depreciation expense on the leasehold improvements.

The total operating lease cost for the years ended December 31, 2023 and 2022 was $3,216,128 and $2,582,317, respectively. Future minimum rent payments and a reconciliation to the total lease liability reported in the statement of net assets available for plan benefits as of December 31, 2023 is as follows:

Year ending December 31,	Operating Lease
2024	$ 2,712,960
2025	2,780,718
2026	2,850,247
2027	2,921,547
2028	2,994,619
Thereafter	23,166,893
	37,426,984
Discount to net present value	(11,255,669)
	26,171,315
Portion of lease liability related to leasehold improvements	3,597,386
Total lease liability as of December 31, 2023	$ 29,768,701

The Fund has entered into commitments to purchase investments in various limited partnerships. As of December 31, 2023 and 2022, the unfunded commitments for limited partnerships were $1,394,312,799 and $1,308,727,572, respectively, as reported by the General Partners.

NOTE 14. OTHER RISKS AND UNCERTAINTIES

The Fund invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near-term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

Fund 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 estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near-term would be material to the financial statements.

NOTE 15. AMENDMENTS

Effective January 1, 2022, Article I, Section 16(b) was deleted and amended to read as follows: (b) The terms "I.A.M. Trustees" or "union Trustees" as used herein shall mean the persons employed by the I.A.M. or Local and District Lodges who are appointed by the International President to serve as the Union Trustees pursuant to Article III hereof.

Effective May 15, 2014, as signed on July 19, 2023, the Trustees rescinded the Fourth Amendment and amended Article VII, Section 10(c) so the reference to subsection 11(d) is deleted and replaced with "29 CFR Section 4219.32 (b)". Article VII, Section 11d shall then read as follows: (d) Interest will be charged on any amount in default from the date the payment was due to the date it is paid at a fixed rate of 1.5% per month and for each day in a partial month, at a fixed rate of 0.05% per day.

NOTE 16. PROHIBITED TRANSACTIONS

During the annual audit of the Fund for the year ended December 31, 2022, it was discovered that certain expenses paid by the Fund on behalf of the Benefit Trust Fund and 401(k) Plan were not reimbursed in a timely manner. This resulted in non-exempt prohibited transactions that are fully known as of the date of the December 31, 2022 financial statements. As of December 31, 2022, the Fund was owed $2,072,621 from the Benefit Trust Fund and $1,045,941 from the 401(k) Plan, related to these expenses, and full payment was made for the amounts as of the date of the audit report. The amounts were included in due from related parties on the statements of net assets available for benefits at December 31, 2022.

NOTE 17. NEW ACCOUNTING PRONOUNCEMENT

In June 2016, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2016-13, Financial Instruments - Credit Losses (Topic 326), which is effective for the year ended December 31, 2023. This new standard provides financial statement users with more decision-useful information about the expected credit losses on financial instruments and other commitments to extend credit held by a reporting entity at each reporting date. The standard replaced the incurred loss impairment model with a methodology that reflects expected credit losses and requires consideration of a broader range of reasonable and supportable information to inform credit loss estimates. The standard had no material impact on the Plan's financial statements.

NOTE 18. SUBSEQUENT EVENTS

The Fund has evaluated subsequent events through September 18, 2024, the date the financial statements were available to be issued, and they have been evaluated in accordance with relevant accounting standards.

SUPPLEMENTAL INFORMATION

IAM NATIONAL PENSION FUND

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES

December 31, 2023

EIN 51-6031295

Form 5500, Schedule H, Line 4i — Plan No. 002

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	Type	Shares/ Principal	Interest Rate	Maturity Date	(d) Cost	(e) Current Value
		Short-term investments:						
*	PAYDEN + RYGEL EXTENDED MMKT SHORT TERM INVESTMENT FUND			424,672,437			$ 424,672,437	$ 424,672,437
		United States Government and Government Agency obligations:						
	CDP FINANCIAL INC	COMPANY GUAR REGS 07/24 3.15		1,000,000	3.150 %	7/24/2024	973,380	988,140
	CDP FINANCIAL INC	COMPANY GUAR REGS 11/39 5.6		1,250,000	5.600	11/25/2039	1,326,775	1,336,938
	FANNIE MAE	FNR 2001 79 BA		127,682	7.000	3/25/2045	131,240	130,173
	FANNIE MAE	FNR 2007 28 ZA		69,486	6.000	4/25/2037	69,899	70,955
	FANNIE MAE	FNR 2007 50 DZ		218,508	5.500	6/25/2037	219,009	222,432
	FANNIE MAE	FNR 2010 136 BA		888,291	3.500	12/25/2030	855,032	857,916
	FANNIE MAE	FNR 2017 51 CP		292,439	3.000	2/25/2047	264,842	265,487
	FANNIE MAE	FNR 2022 51 PS		1,505,505	1.000	8/25/2052	102,613	138,619
	FANNIE MAE	NOTES 03/31 0.00000		65,000	0.010	3/17/2031	46,836	47,662
	FANNIE MAE	NOTES 06/25 0.5		155,000	0.500	6/17/2025	141,036	146,264
	FANNIE MAE	NOTES 08/30 0.875		2,000	0.875	8/5/2030	11,907	1,582
	FANNIE MAE	NOTES 08/35 1.53		45,000	1.530	8/17/2035	29,217	33,141
	FANNIE MAE	NOTES 11/30 6.625		220,000	6.625	11/15/2030	257,987	253,218
	FANNIEMAE ACES	FNA 2019 M21 3A1		505,208	2.100	6/25/2034	448,576	471,658
	FANNIEMAE WHOLE LOAN	FNW 2003 W2 1A1		178,408	6.500	7/25/2042	181,354	180,728
	FARMER MAC	NOTES 09/35 1.44		230,000	1.440	9/25/2035	152,842	168,020
	FED HM LN PC POOL 2B3443	FH 11/44 FLOATING VAR		316,904	1.000	11/1/2044	315,379	321,787
	FED HM LN PC POOL 2B3797	FH 02/45 FLOATING VAR		124,121	1.000	2/1/2045	122,886	126,215
	FED HM LN PC POOL 2B4443	FH 07/45 FLOATING VAR		234,969	1.000	7/1/2045	237,208	239,637
	FED HM LN PC POOL 783058	FH 03/35 FLOATING VAR		20,447	1.000	3/1/2035	20,604	20,901
	FED HM LN PC POOL 840286	FH 05/46 FLOATING VAR		201,321	1.000	5/1/2046	205,196	203,904
	FED HM LN PC POOL 849254	FH 01/42 FLOATING VAR		66,925	1.000	1/1/2042	67,602	68,609
	FED HM LN PC POOL 849278	FH 04/44 FLOATING VAR		106,820	1.000	4/1/2044	106,202	108,615
	FED HM LN PC POOL 849312	FH 05/44 FLOATING VAR		56,585	1.000	5/1/2044	56,176	57,414
	FED HM LN PC POOL 849505	FH 10/44 FLOATING VAR		297,635	1.000	10/1/2044	299,174	302,760
	FED HM LN PC POOL 849625	FH 01/45 FLOATING VAR		187,373	1.000	1/1/2045	187,796	190,408
	FED HM LN PC POOL 849626	FH 08/44 FLOATING VAR		256,168	1.000	8/1/2044	253,447	258,619
	FED HM LN PC POOL A92639	FG 06/40 FIXED 4.5		188,954	4.500	6/1/2040	186,983	188,978
	FED HM LN PC POOL C03552	FG 08/40 FIXED 4.5		139,446	4.500	8/1/2040	138,393	139,464
	FED HM LN PC POOL C09022	FG 01/43 FIXED 3		270,021	3.000	1/1/2043	245,976	248,519
	FED HM LN PC POOL C91925	FG 04/37 FIXED 3.5		125,065	3.500	4/1/2037	119,686	119,405
	FED HM LN PC POOL C91967	FG 12/37 FIXED 3		211,550	3.000	12/1/2037	196,463	196,338
	FED HM LN PC POOL G01749	FG 01/35 FIXED 5.5		61,169	5.500	1/1/2035	63,216	63,081
	FED HM LN PC POOL G01767	FG 12/32 FIXED 6.5		60,733	6.500	12/1/2032	63,174	63,474
	FED HM LN PC POOL G04772	FG 08/38 FIXED 7		38,741	7.000	8/1/2038	40,533	41,010
	FED HM LN PC POOL G06021	FG 01/40 FIXED 5.5		164,912	5.500	1/1/2040	171,190	170,069
	FED HM LN PC POOL G07032	FG 06/42 FIXED 3		254,636	3.000	6/1/2042	231,965	235,202
	FED HM LN PC POOL G07074	FG 01/40 FIXED 5.5		428,950	5.500	1/1/2040	445,275	440,252
	FED HM LN PC POOL G07213	FG 11/42 FIXED 3.5		230,747	3.500	11/1/2042	216,237	218,413
	FED HM LN PC POOL G07943	FG 08/44 FIXED 4.5		764,530	4.500	8/1/2044	751,900	759,912
	FED HM LN PC POOL G08623	FG 01/45 FIXED 3.5		55,403	3.500	1/1/2045	51,923	51,777
	FED HM LN PC POOL G08632	FG 03/45 FIXED 3.5		318,401	3.500	3/1/2045	296,661	297,562
	FED HM LN PC POOL G08650	FG 06/45 FIXED 3.5		89,596	3.500	6/1/2045	83,422	83,732
	FED HM LN PC POOL G08677	FG 11/45 FIXED 4		125,250	4.000	11/1/2045	120,218	120,917
	FED HM LN PC POOL G08681	FG 12/45 FIXED 3.5		94,094	3.500	12/1/2045	87,532	87,935
	FED HM LN PC POOL G08682	FG 12/45 FIXED 4		231,846	4.000	12/1/2045	222,319	223,826
	FED HM LN PC POOL G08707	FG 05/46 FIXED 4		1,271,775	4.000	5/1/2046	1,219,264	1,227,784
	FED HM LN PC POOL G08743	FG 01/47 FIXED 4		151,446	4.000	1/1/2047	144,973	146,208
	FED HM LN PC POOL G08748	FG 02/47 FIXED 3.5		208,338	3.500	2/1/2047	193,873	194,698
	FED HM LN PC POOL G08759	FG 04/47 FIXED 4.5		385,220	4.500	4/1/2047	378,853	382,019
	FED HM LN PC POOL G08775	FG 08/47 FIXED 4		203,206	4.000	8/1/2047	192,719	194,595
	FED HM LN PC POOL G08796	FG 01/48 FIXED 3.5		84,313	3.500	1/1/2048	77,815	78,792
	FED HM LN PC POOL G16092	FG 03/32 FIXED 3		440,979	3.000	3/1/2032	422,273	421,673
	FED HM LN PC POOL G16177	FG 01/32 FIXED 2		204,154	2.000	1/1/2032	185,925	189,659
	FED HM LN PC POOL G18622	FG 12/31 FIXED 2.5		299,705	2.500	12/1/2031	280,563	282,451
	FED HM LN PC POOL G60034	FG 02/45 FIXED 4.5		463,751	4.500	2/1/2045	452,222	456,799
	FED HM LN PC POOL G60384	FG 12/45 FIXED 4.5		378,777	4.500	12/1/2045	372,520	376,489
	FED HM LN PC POOL G60713	FG 09/46 FIXED 3.5		208,482	3.500	9/1/2046	194,122	195,662
	FED HM LN PC POOL G60764	FG 10/42 FIXED 4.5		380,637	4.500	10/1/2042	377,763	380,687
	FED HM LN PC POOL H09070	FG 09/37 FIXED 6.5		7,440	6.500	9/1/2037	7,556	7,543
	FED HM LN PC POOL H09212	FG 05/38 FIXED 5.5		5,680	5.500	5/1/2038	5,717	5,729
	FED HM LN PC POOL J34000	FG 03/31 FIXED 3.5		208,247	3.500	3/1/2031	203,182	203,224
	FED HM LN PC POOL J34888	FG 07/31 FIXED 2.5		314,887	2.500	7/1/2031	294,810	297,868
	FED HM LN PC POOL Q00874	FG 05/41 FIXED 4.5		277,453	4.500	5/1/2041	274,559	277,489
	FED HM LN PC POOL Q28764	FG 06/44 FIXED 3.5		269,005	3.500	6/1/2044	252,093	250,084
	FED HM LN PC POOL Q46291	FG 02/47 FIXED 4.5		507,912	4.500	2/1/2047	498,312	503,112
	FED HM LN PC POOL Q56364	FG 05/48 FIXED 4		177,790	4.000	5/1/2048	169,411	171,114
	FED HM LN PC POOL QA1997	FR 08/49 FIXED 3		239,254	3.000	8/1/2049	211,776	214,532
	FED HM LN PC POOL QC0039	FR 03/51 FIXED 2.5		264,568	2.500	3/1/2051	227,182	228,417
	FED HM LN PC POOL QD5748	FR 02/52 FIXED 2		913,706	2.000	2/1/2052	744,506	747,476
	FED HM LN PC POOL QD6056	FR 02/52 FIXED 3		469,536	3.000	2/1/2052	414,680	419,037
	FED HM LN PC POOL QE3344	FR 06/52 FIXED 3.5		1,470,255	3.500	6/1/2052	1,251,612	1,348,018

United States Government and

Government Agency obligations (continued):

FED HM LN PC POOL QF7428	FR 02/53 FIXED 5	1,267,563	5.000	%	2/1/2053	$ 1,224,683	$ 1,254,596
FED HM LN PC POOL RA3202	FR 07/50 FIXED 2.5	4,805,041	2.500		7/1/2050	4,118,978	4,144,925
FED HM LN PC POOL RA4912	FR 03/51 FIXED 3	3,380,917	3.000		3/1/2051	3,002,149	2,990,015
FED HM LN PC POOL RA5286	FR 05/51 FIXED 2.5	478,544	2.500		5/1/2051	405,882	407,614
FED HM LN PC POOL RA5502	FR 06/51 FIXED 3	399,713	3.000		6/1/2051	351,899	353,490
FED HM LN PC POOL RA6623	FR 01/52 FIXED 2.5	774,632	2.500		1/1/2052	669,572	663,875
FED HM LN PC POOL RA7194	FR 04/52 FIXED 3.5	6,985,129	3.500		4/1/2052	6,377,283	6,441,057
FED HM LN PC POOL SB8119	FR 09/36 FIXED 2	1,889,331	2.000		9/1/2036	1,620,101	1,695,013
FED HM LN PC POOL SB8260	FR 10/38 FIXED 5	595,811	5.000		10/1/2038	579,473	599,178
FED HM LN PC POOL SB8262	FR 09/38 FIXED 5	1,883,247	5.000		9/1/2038	1,831,605	1,893,887
FED HM LN PC POOL SD0926	FR 07/51 FIXED 2.5	108,730	2.500		7/1/2051	92,483	92,613
FED HM LN PC POOL SD1346	FR 07/52 FIXED 3.5	2,350,098	3.500		7/1/2052	2,144,911	2,167,025
FED HM LN PC POOL SD1546	FR 08/52 FIXED 3.5	1,308,823	3.500		8/1/2052	1,194,550	1,206,866
FED HM LN PC POOL SD2107	FR 12/52 FIXED 3.5	16,717,978	3.500		12/1/2052	15,281,277	15,333,395
FED HM LN PC POOL SD4115	FR 10/52 FIXED 4.5	1,291,743	4.500		10/1/2052	1,181,491	1,252,552
FED HM LN PC POOL SD4139	FR 03/53 FIXED 3.5	1,969,455	3.500		3/1/2053	1,752,277	1,806,404
FED HM LN PC POOL SD7530	FR 11/50 FIXED 2.5	1,034,323	2.500		11/1/2050	884,884	892,000
FED HM LN PC POOL SD7551	FR 01/52 FIXED 3	1,285,044	3.000		1/1/2052	1,139,230	1,152,119
FED HM LN PC POOL SD8075	FR 07/50 FIXED 3.5	282,691	3.500		7/1/2050	259,100	262,973
FED HM LN PC POOL SD8104	FR 11/50 FIXED 1.5	713,214	1.500		11/1/2050	551,015	556,414
FED HM LN PC POOL SD8121	FR 01/51 FIXED 2	380,245	2.000		1/1/2051	310,858	312,664
FED HM LN PC POOL SD8141	FR 04/51 FIXED 2.5	2,029,663	2.500		4/1/2051	1,723,975	1,732,764
FED HM LN PC POOL SD8146	FR 05/51 FIXED 2	443,789	2.000		5/1/2051	362,278	363,898
FED HM LN PC POOL SD8155	FR 07/51 FIXED 2	1,580,274	2.000		7/1/2051	1,336,319	1,294,813
FED HM LN PC POOL SD8212	FR 05/52 FIXED 2.5	7,787,250	2.500		5/1/2052	6,595,022	6,626,560
FED HM LN PC POOL SD8214	FR 05/52 FIXED 3.5	2,315,819	3.500		5/1/2052	2,005,180	2,124,787
FED HM LN PC POOL SD8221	FR 06/52 FIXED 3.5	491,353	3.500		6/1/2052	443,772	450,674
FED HM LN PC POOL SD8231	FR 07/52 FIXED 4.5	979,532	4.500		7/1/2052	960,707	949,813
FED HM LN PC POOL SD8237	FR 08/52 FIXED 4	1,781,838	4.000		8/1/2052	1,668,751	1,685,369
FED HM LN PC POOL SD8245	FR 09/52 FIXED 4.5	229,500	4.500		9/1/2052	224,776	222,537
FED HM LN PC POOL SD8267	FR 11/52 FIXED 5	942,794	5.000		11/1/2052	944,377	933,931
FED HM LN PC POOL SD8275	FR 12/52 FIXED 4.5	1,040,017	4.500		12/1/2052	948,934	1,008,463
FED HM LN PC POOL V83156	FG 04/47 FIXED 4.5	397,852	4.500		4/1/2047	391,236	394,339
FED HM LN PC POOL ZS4777	FR 07/48 FIXED 3.5	373,034	3.500		7/1/2048	344,896	347,537
FED HM LN PC POOL ZT0536	FR 03/48 FIXED 3.5	625,450	3.500		3/1/2048	569,697	585,421
FED HM LN PC POOL ZT0711	FR 10/48 FIXED 3.5	251,931	3.500		10/1/2048	232,449	234,943
FEDERAL FARM CREDIT BANK	BONDS 02/31 1.77	640,000	1.770		2/4/2031	513,590	539,251
FEDERAL FARM CREDIT BANK	BONDS 02/35 2.46	460,000	2.460		2/5/2035	355,327	379,155
FEDERAL FARM CREDIT BANK	BONDS 03/31 1.99	305,000	1.990		3/17/2031	254,345	260,403
FEDERAL FARM CREDIT BANK	BONDS 04/31 1.7	870,000	1.700		4/28/2031	683,303	725,336
FEDERAL FARM CREDIT BANK	BONDS 04/32 1.94	1,080,000	1.940		4/19/2032	838,268	896,616
FEDERAL FARM CREDIT BANK	BONDS 07/30 1.23	1,055,000	1.230		7/29/2030	820,869	867,537
FEDERAL FARM CREDIT BANK	BONDS 09/31 1.73	430,000	1.730		9/22/2031	325,979	355,429
FEDERAL FARM CREDIT BANK	BONDS 12/31 2.15	880,000	2.150		12/1/2031	700,913	748,440
FEDERAL FARM CREDIT BANK	BONDS 12/31 2.2	1,455,000	2.200		12/9/2031	1,159,605	1,241,799
FEDERAL HOME LOAN BANK	BONDS 03/36 5.625	685,000	5.625		3/14/2036	699,084	757,946
FEDERAL HOME LOAN BANK	BONDS 06/31 1.75	490,000	1.750		6/20/2031	389,714	407,322
FEDERAL HOME LOAN BANK	BONDS 07/31 1.74	90,000	1.740		7/29/2031	72,545	74,679
FEDERAL HOME LOAN BANK	BONDS 09/30 1.24	90,000	1.240		9/23/2030	71,834	73,748
FEDERAL HOME LOAN BANK	BONDS 12/35 1.79	140,000	1.790		12/21/2035	92,316	105,438
FHLMC MULTIFAMILY STRUCTURED P FHMS K082 AM		1,210,000	1.000		9/25/2028	1,171,067	1,184,683
FHLMC STRUCTURED PASS THROUGH	FSPC T 51 1A	526,564	1.000		9/25/2043	538,860	534,014
FNMA POOL 256985	FN 11/37 FIXED 7	28,500	7.000		11/1/2037	30,453	30,059
FNMA POOL 310048	FN 02/38 FIXED VAR	21,599	1.000		2/1/2038	22,771	22,625
FNMA POOL 555424	FN 05/33 FIXED VAR	83,658	1.000		5/1/2033	85,954	86,039
FNMA POOL 735415	FN 12/32 FIXED VAR	59,584	1.000		12/1/2032	61,660	62,233
FNMA POOL 735417	FN 03/35 FIXED VAR	106,797	1.000		3/1/2035	110,879	110,939
FNMA POOL 745329	FN 07/35 FIXED VAR	110,325	1.000		7/1/2035	113,819	114,515
FNMA POOL 815600	FN 04/35 FLOATING VAR	104,782	1.000		4/1/2035	102,843	104,034
FNMA POOL 821271	FN 05/35 FLOATING VAR	119,468	1.000		5/1/2035	117,239	117,921
FNMA POOL 822262	FN 03/35 FLOATING VAR	62,151	1.000		3/1/2035	63,094	63,261
FNMA POOL 879152	FN 11/35 FLOATING VAR	48,194	1.000		11/1/2035	48,141	48,732
FNMA POOL 888367	FN 03/37 FIXED VAR	88,025	1.000		3/1/2037	93,851	92,106
FNMA POOL 888673	FN 04/35 FIXED VAR	56,480	1.000		4/1/2035	58,407	58,528
FNMA POOL 995487	FN 08/37 FIXED VAR	166,931	1.000		8/1/2037	172,630	173,329
FNMA POOL 995788	FN 09/36 FIXED VAR	179,313	1.000		9/1/2036	184,279	184,645
FNMA POOL AA0466	FN 02/39 FIXED 4.5	449,189	4.500		2/1/2039	444,949	448,287
FNMA POOL AB1763	FN 11/30 FIXED 4	147,394	4.000		11/1/2030	142,673	144,532
FNMA POOL AB1848	FN 11/40 FIXED 4	1,358,189	4.000		11/1/2040	1,304,350	1,324,247
FNMA POOL AB2459	FN 03/41 FIXED 4	584,461	4.000		3/1/2041	561,293	569,972
FNMA POOL AD0130	FN 08/39 FIXED VAR	69,906	1.000		8/1/2039	74,086	72,973
FNMA POOL AD0163	FN 11/34 FIXED VAR	438,954	1.000		11/1/2034	454,050	456,683
FNMA POOL AD0198	FN 09/38 FIXED VAR	187,457	1.000		9/1/2038	194,001	193,047
FNMA POOL AD0494	FN 08/37 FIXED VAR	29,033	1.000		8/1/2037	29,847	29,809
FNMA POOL AE0287	FN 02/38 FIXED VAR	74,617	1.000		2/1/2038	75,370	74,590
FNMA POOL AE0467	FN 03/24 FIXED VAR	4	1.000		3/1/2024	4	4
FNMA POOL AH1505	FN 12/40 FIXED 4	312,064	4.000		12/1/2040	299,735	304,263
FNMA POOL AJ4047	FN 10/41 FIXED 4	342,855	4.000		10/1/2041	329,254	333,858
FNMA POOL AJ7670	FN 12/41 FIXED 4.5	1,270,195	4.500		12/1/2041	1,255,525	1,268,036
FNMA POOL AK9481	FN 04/42 FLOATING VAR	164,226	1.000		4/1/2042	162,801	162,855
FNMA POOL AL1845	FN 06/39 FLOATING VAR	37,030	1.000		6/1/2039	37,031	37,545
FNMA POOL AL2194	FN 05/25 FIXED VAR	62	1.000		5/1/2025	62	63
FNMA POOL AL2439	FN 06/26 FIXED VAR	228	1.000		6/1/2026	229	229
FNMA POOL AL3598	FN 07/39 FIXED VAR	514,608	1.000		7/1/2039	522,358	537,518
FNMA POOL AL5441	FN 09/41 FIXED VAR	246,059	1.000		9/1/2041	241,492	243,313
FNMA POOL AL5548	FN 05/38 FLOATING VAR	188,996	1.000		5/1/2038	191,508	193,988
FNMA POOL AL5861	FN 01/31 FIXED VAR	105,688	1.000		1/1/2031	104,873	104,780
FNMA POOL AL5968	FN 10/44 FLOATING VAR	202,735	1.000		10/1/2044	204,270	206,380
FNMA POOL AL6208	FN 04/44 FLOATING VAR	68,945	1.000		4/1/2044	69,414	70,292
FNMA POOL AL7147	FN 02/45 FIXED VAR	162,791	1.000		2/1/2045	159,830	161,487
FNMA POOL AL8182	FN 02/46 FLOATING VAR	147,655	1.000		2/1/2046	151,739	151,662
FNMA POOL AL8816	FN 09/45 FIXED VAR	467,431	1.000		9/1/2045	459,186	463,944
FNMA POOL AO7152	FN 08/42 FIXED 3.5	382,709	3.500		8/1/2042	358,239	362,303

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Government Agency obligations (continued):

FNMA POOL AO7669	FN 07/42 FLOATING VAR	113,885	1.000	%	7/1/2042	$ 115,171	$ 116,465
FNMA POOL AP2133	FN 08/42 FIXED 3.5	145,937	3.500		8/1/2042	136,604	137,502
FNMA POOL AP9560	FN 10/42 FIXED 3.5	727,143	3.500		10/1/2042	680,336	685,812
FNMA POOL AR9215	FN 03/43 FIXED 3	183,985	3.000		3/1/2043	167,412	169,097
FNMA POOL AS0331	FN 08/43 FIXED 3	477,307	3.000		8/1/2043	434,297	438,688
FNMA POOL AS2793	FN 07/29 FIXED 3	343,090	3.000		7/1/2029	329,394	330,965
FNMA POOL AS4885	FN 05/45 FIXED 3.5	207,034	3.500		5/1/2045	192,817	193,225
FNMA POOL AS5823	FN 09/45 FIXED 3.5	248,484	3.500		9/1/2045	231,212	231,905
FNMA POOL AS7877	FN 09/46 FIXED 2.5	278,955	2.500		9/1/2046	240,504	242,083
FNMA POOL AS8269	FN 11/46 FIXED 3	719,264	3.000		11/1/2046	643,346	652,783
FNMA POOL AS8650	FN 01/47 FIXED 3	300,792	3.000		1/1/2047	267,934	272,554
FNMA POOL AT2720	FN 05/43 FIXED 3	885,080	3.000		5/1/2043	805,316	813,450
FNMA POOL AT5916	FN 06/43 FIXED 3.5	128,723	3.500		6/1/2043	120,354	121,090
FNMA POOL AX3726	FN 05/32 FIXED 4	161,655	4.000		5/1/2032	156,471	158,233
FNMA POOL AX5578	FN 11/44 FLOATING VAR	110,922	1.000		11/1/2044	110,205	110,728
FNMA POOL BF0334	FN 01/59 FIXED 3.5	660,569	3.500		1/1/2059	606,006	599,229
FNMA POOL BJ8703	FN 05/49 FIXED 3.5	96,931	3.500		5/1/2049	89,832	90,463
FNMA POOL BJ9169	FN 05/48 FIXED 4	17,814	4.000		5/1/2048	16,986	17,151
FNMA POOL BM1135	FN 07/44 FIXED VAR	613,211	1.000		7/1/2044	605,693	610,218
FNMA POOL BM1357	FN 01/43 FIXED VAR	833,853	1.000		1/1/2043	818,752	824,914
FNMA POOL BM3904	FN 05/48 FIXED VAR	298,711	1.000		5/1/2048	299,353	300,423
FNMA POOL BM4716	FN 12/30 FIXED VAR	37,641	1.000		12/1/2030	36,756	36,686
FNMA POOL BM5261	FN 01/48 FIXED VAR	184,519	1.000		1/1/2048	176,111	177,792
FNMA POOL BM5704	FN 12/48 FIXED VAR	263,259	1.000		12/1/2048	264,412	265,357
FNMA POOL BM6137	FN 08/49 FLOATING VAR	319,918	1.000		8/1/2049	305,170	305,289
FNMA POOL BM6916	FN 12/50 FLOATING VAR	1,817,436	1.000		12/1/2050	1,629,749	1,610,030
FNMA POOL BP2129	FN 02/50 FIXED 3	471,911	3.000		2/1/2050	416,669	421,771
FNMA POOL BP6618	FN 08/50 FIXED 2.5	980,323	2.500		8/1/2050	834,186	838,735
FNMA POOL BR8460	FN 04/51 FIXED 2.5	765,425	2.500		4/1/2051	650,106	651,048
FNMA POOL BR8759	FN 04/51 FIXED 2.5	1,384,404	2.500		4/1/2051	1,176,037	1,181,672
FNMA POOL BT9404	FN 11/41 FIXED 2	2,122,804	2.000		11/1/2041	1,802,808	1,814,722
FNMA POOL BV9893	FN 05/52 FIXED 3.5	5,284,871	3.500		5/1/2052	4,940,528	4,864,512
FNMA POOL CA0324	FN 09/47 FIXED 4.5	154,108	4.500		9/1/2047	151,294	152,243
FNMA POOL CA4346	FN 10/49 FIXED 3	681,585	3.000		10/1/2049	603,325	611,252
FNMA POOL CA6662	FN 08/50 FIXED 2	3,993,782	2.000		8/1/2050	3,281,611	3,324,225
FNMA POOL CA8098	FN 12/50 FIXED 2	7,063,554	2.000		12/1/2050	5,803,839	5,876,029
FNMA POOL CA8473	FN 01/51 FIXED 2	2,076,790	2.000		1/1/2051	1,706,394	1,727,578
FNMA POOL CA8895	FN 02/51 FIXED 2.5	252,000	2.500		2/1/2051	213,673	215,067
FNMA POOL CA9090	FN 02/51 FIXED 2.5	306,089	2.500		2/1/2051	259,554	261,152
FNMA POOL CB2287	FN 12/51 FIXED 2.5	529,976	2.500		12/1/2051	451,784	455,292
FNMA POOL CB2858	FN 02/52 FIXED 2.5	448,620	2.500		2/1/2052	382,466	385,324
FNMA POOL CB3332	FN 04/52 FIXED 3.5	6,856,080	3.500		4/1/2052	6,269,816	6,339,405
FNMA POOL CB3841	FN 06/52 FIXED 3.5	2,923,236	3.500		6/1/2052	2,672,539	2,706,069
FNMA POOL CB7215	FN 09/53 FIXED 3.5	691,521	3.500		9/1/2053	596,707	634,471
FNMA POOL CB7216	FN 09/53 FIXED 4	693,813	4.000		9/1/2053	619,933	656,070
FNMA POOL CB7217	FN 09/53 FIXED 4.5	995,202	4.500		9/1/2053	915,974	965,007
FNMA POOL CB7218	FN 10/53 FIXED 5	4,001,248	5.000		10/1/2053	3,802,436	3,958,475
FNMA POOL CB7220	FN 09/53 FIXED 5.5	891,126	5.500		9/1/2053	862,756	894,931
FNMA POOL FM1796	FN 10/34 FIXED VAR	62,566	1.000		10/1/2034	60,174	60,674
FNMA POOL FM3243	FN 02/50 FIXED VAR	142,982	1.000		2/1/2050	131,445	133,082
FNMA POOL FM5989	FN 02/51 FIXED VAR	2,436,347	1.000		2/1/2051	2,092,652	2,102,763
FNMA POOL FM6272	FN 02/51 FIXED VAR	713,172	1.000		2/1/2051	615,381	617,114
FNMA POOL FM7441	FN 05/51 FIXED VAR	527,680	1.000		5/1/2051	465,277	466,691
FNMA POOL FM7599	FN 01/51 FIXED VAR	6,003,020	1.000		1/1/2051	5,523,859	5,568,101
FNMA POOL FM8325	FN 07/35 FIXED VAR	567,671	1.000		7/1/2035	528,998	533,713
FNMA POOL FM8422	FN 08/51 FIXED VAR	455,587	1.000		8/1/2051	386,853	388,110
FNMA POOL FS1228	FN 03/52 FIXED VAR	306,060	1.000		3/1/2052	269,905	272,326
FNMA POOL FS1453	FN 04/52 FIXED VAR	5,548,834	1.000		4/1/2052	5,072,966	5,136,611
FNMA POOL FS3425	FN 09/52 FIXED VAR	3,642,375	1.000		9/1/2052	3,370,193	3,531,866
FNMA POOL FS4228	FN 08/52 FIXED VAR	2,514,064	1.000		8/1/2052	2,184,879	2,306,151
FNMA POOL FS5611	FN 07/53 FIXED VAR	1,268,575	1.000		7/1/2053	1,129,032	1,200,211
FNMA POOL MA0634	FN 01/31 FIXED 4.5	47,413	4.500		1/1/2031	47,047	47,144
FNMA POOL MA2863	FN 01/47 FIXED 3	681,561	3.000		1/1/2047	608,593	618,067
FNMA POOL MA3027	FN 06/47 FIXED 4	258,593	4.000		6/1/2047	247,960	250,222
FNMA POOL MA3076	FN 07/32 FIXED 2.5	147,006	2.500		7/1/2032	136,991	138,211
FNMA POOL MA3114	FN 08/32 FIXED 2.5	158,374	2.500		8/1/2032	147,585	148,899
FNMA POOL MA3124	FN 09/32 FIXED 2.5	154,588	2.500		9/1/2032	144,057	145,149
FNMA POOL MA3182	FN 11/47 FIXED 3.5	361,093	3.500		11/1/2047	334,220	336,993
FNMA POOL MA3284	FN 02/33 FIXED 3.5	88,126	3.500		2/1/2033	85,188	86,519
FNMA POOL MA3307	FN 03/48 FIXED 4.5	105,311	4.500		3/1/2048	103,334	103,939
FNMA POOL MA3333	FN 04/48 FIXED 4	65,728	4.000		4/1/2048	62,838	63,291
FNMA POOL MA3414	FN 07/48 FIXED 3.5	77,874	3.500		7/1/2048	72,057	72,660
FNMA POOL MA3416	FN 07/48 FIXED 4.5	52,073	4.500		7/1/2048	51,065	51,351
FNMA POOL MA3521	FN 11/48 FIXED 4	317,316	4.000		11/1/2048	302,253	303,554
FNMA POOL MA3593	FN 02/49 FIXED 4.5	46,266	4.500		2/1/2049	45,287	45,560
FNMA POOL MA3617	FN 03/49 FIXED 5	130,500	5.000		3/1/2049	129,792	130,697
FNMA POOL MA3692	FN 07/49 FIXED 3.5	81,173	3.500		7/1/2049	74,698	75,352
FNMA POOL MA3834	FN 11/49 FIXED 3	235,693	3.000		11/1/2049	208,314	211,150
FNMA POOL MA3905	FN 01/50 FIXED 3	467,253	3.000		1/1/2050	412,729	418,163
FNMA POOL MA4014	FN 05/35 FIXED 3	1,537,286	3.000		5/1/2035	1,435,681	1,452,766
FNMA POOL MA4045	FN 06/40 FIXED 2	300,148	2.000		6/1/2040	255,206	258,793
FNMA POOL MA4071	FN 07/40 FIXED 2	670,997	2.000		7/1/2040	571,455	577,641
FNMA POOL MA4119	FN 09/50 FIXED 2	411,514	2.000		9/1/2050	336,717	338,437
FNMA POOL MA4157	FN 10/50 FIXED 1.5	185,968	1.500		10/1/2050	128,754	145,091
FNMA POOL MA4158	FN 10/50 FIXED 2	3,286,782	2.000		10/1/2050	2,694,504	2,703,608
FNMA POOL MA4181	FN 11/50 FIXED 1.5	407,538	1.500		11/1/2050	314,868	318,715
FNMA POOL MA4204	FN 12/40 FIXED 2	188,835	2.000		12/1/2040	160,819	162,560
FNMA POOL MA4209	FN 12/50 FIXED 1.5	817,959	1.500		12/1/2050	631,955	638,163
FNMA POOL MA4232	FN 01/41 FIXED 2	1,499,537	2.000		1/1/2041	1,264,995	1,290,892
FNMA POOL MA4236	FN 01/51 FIXED 1.5	983,146	1.500		1/1/2051	758,328	768,859
FNMA POOL MA4237	FN 01/51 FIXED 2	1,951,047	2.000		1/1/2051	1,590,173	1,603,877
FNMA POOL MA4281	FN 03/51 FIXED 2	3,114,399	2.000		3/1/2051	2,524,123	2,556,984
FNMA POOL MA4285	FN 03/31 FIXED 2	253,535	2.000		3/1/2031	234,005	237,575

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Government Agency obligations (continued):

FNMA POOL MA4306	FN 04/51 FIXED 2.5	3,522,692	2.500	%	4/1/2051	$ 2,992,492	$ 3,015,002
FNMA POOL MA4325	FN 05/51 FIXED 2	1,447,512	2.000		5/1/2051	1,212,291	1,187,235
FNMA POOL MA4329	FN 05/36 FIXED 2	466,742	2.000		5/1/2036	415,923	420,763
FNMA POOL MA4334	FN 05/41 FIXED 2.5	391,340	2.500		5/1/2041	344,180	343,996
FNMA POOL MA4378	FN 07/51 FIXED 2	1,939,362	2.000		7/1/2051	1,521,187	1,589,423
FNMA POOL MA4398	FN 08/51 FIXED 2	2,118,102	2.000		8/1/2051	1,721,942	1,735,488
FNMA POOL MA4404	FN 08/36 FIXED 2.5	954,709	2.500		8/1/2036	872,962	878,953
FNMA POOL MA4497	FN 12/36 FIXED 2	359,344	2.000		12/1/2036	318,637	322,052
FNMA POOL MA4523	FN 01/32 FIXED 2	520,668	2.000		1/1/2032	476,493	484,815
FNMA POOL MA4549	FN 02/52 FIXED 3	899,289	3.000		2/1/2052	789,549	795,331
FNMA POOL MA4600	FN 05/52 FIXED 3.5	939,373	3.500		5/1/2052	861,081	861,941
FNMA POOL MA4656	FN 07/52 FIXED 4.5	952,121	4.500		7/1/2052	914,185	923,234
FNMA POOL MA4686	FN 06/52 FIXED 5	2,186,365	5.000		6/1/2052	2,152,741	2,165,835
FNMA POOL MA4733	FN 09/52 FIXED 4.5	922,670	4.500		9/1/2052	875,887	894,676
FNMA POOL MA4840	FN 12/52 FIXED 4.5	16,415,123	4.500		12/1/2052	15,216,522	15,917,089
FNMA POOL MA4867	FN 01/53 FIXED 4.5	766,093	4.500		1/1/2053	706,122	742,850
FNMA POOL MA4894	FN 01/53 FIXED 6	995,077	6.000		1/1/2053	991,423	1,010,879
FNMA POOL MA4903	FN 01/38 FIXED 5.5	500,004	5.500		1/1/2038	503,207	507,349
FNMA TBA 15 YR 2	SINGLE FAMILY MORTGAGE	(4,300,000)	2.000		1/18/2039	(3,779,297)	(3,854,563)
FNMA TBA 30 YR 2	SINGLE FAMILY MORTGAGE	(19,400,000)	2.000		1/16/2054	(14,806,141)	(15,853,486)
FNMA TBA 30 YR 2.5	SINGLE FAMILY MORTGAGE	(1,500,000)	2.500		1/16/2054	(1,143,488)	(1,275,945)
FNMA TBA 30 YR 2.5	SINGLE FAMILY MORTGAGE	6,800,000	2.500		2/13/2054	5,711,469	5,791,696
FNMA TBA 30 YR 3	SINGLE FAMILY MORTGAGE	(1,500,000)	3.000		1/16/2054	(1,178,842)	(1,326,735)
FNMA TBA 30 YR 3	SINGLE FAMILY MORTGAGE	(1,700,000)	3.000		3/13/2054	(1,513,531)	(1,506,829)
FNMA TBA 30 YR 3.5	SINGLE FAMILY MORTGAGE	700,000	3.500		2/13/2054	620,250	643,266
FNMA TBA 30 YR 4	SINGLE FAMILY MORTGAGE	4,900,000	4.000		1/16/2054	4,497,115	4,634,126
FNMA TBA 30 YR 4	SINGLE FAMILY MORTGAGE	5,000,000	4.000		2/13/2054	4,752,539	4,733,000
FNMA TBA 30 YR 4	SINGLE FAMILY MORTGAGE	-	4.000		4/11/2054	(20,213)	-
FNMA TBA 30 YR 4.5	SINGLE FAMILY MORTGAGE	-	4.500		1/16/2054	(10,061)	-
FNMA TBA 30 YR 4.5	SINGLE FAMILY MORTGAGE	(2,000,000)	4.500		2/13/2054	(1,930,586)	(1,939,920)
FNMA TBA 30 YR 4.5	SINGLE FAMILY MORTGAGE	-	4.500		3/13/2054	(58,750)	-
FNMA TBA 30 YR 5	SINGLE FAMILY MORTGAGE	7,000,000	5.000		1/16/2054	6,863,008	6,925,100
FNMA TBA 30 YR 5	SINGLE FAMILY MORTGAGE	(500,000)	5.000		1/16/2054	(478,391)	(494,650)
FNMA TBA 30 YR 5	SINGLE FAMILY MORTGAGE	7,900,000	5.000		2/13/2054	7,803,242	7,819,183
FNMA TBA 30 YR 5.5	SINGLE FAMILY MORTGAGE	(3,600,000)	5.500		1/16/2054	(3,614,887)	(3,615,192)
FNMA TBA 30 YR 5.5	SINGLE FAMILY MORTGAGE	7,600,000	5.500		2/13/2054	7,613,508	7,633,820
FNMA TBA 30 YR 6	SINGLE FAMILY MORTGAGE	500,000	6.000		1/16/2054	508,125	507,655
FNMA TBA 30 YR 6.5	SINGLE FAMILY MORTGAGE	11,400,000	6.500		2/13/2054	11,617,406	11,681,010
FREDDIE MAC	BONDS 07/32 0.00000	1,729,000	0.010		7/15/2032	1,135,920	1,194,808
FREDDIE MAC	FHR 2890 ZA	94,947	5.000		11/15/2034	94,403	95,273
FREDDIE MAC	FHR 3569 NY	285,292	5.000		8/15/2039	286,255	287,331
FREDDIE MAC	FHR 4183 Z	2,214,545	3.000		3/15/2043	1,956,236	1,997,056
FREDDIE MAC	FHR 5133 BD	1,500,039	3.000		7/25/2041	1,315,288	1,346,771
FREDDIE MAC	FHR 5175 CA	2,698,568	2.500		4/25/2050	2,344,381	2,323,700
FREDDIE MAC	FHR 5250 NH	2,000,000	3.000		8/25/2052	1,691,016	1,748,822
FREDDIE MAC	NOTES 12/29 0.00000	410,000	0.010		12/14/2029	307,783	321,169
FREDDIE MAC SCRT	SCRT 2019 2 MA	378,172	3.500		8/25/2058	356,534	356,365
GNMA II POOL 004746	G2 07/40 FIXED 4.5	201,104	4.500		7/20/2040	200,710	201,164
GNMA II POOL 005055	G2 05/41 FIXED 4.5	164,361	4.500		5/20/2041	164,039	164,394
GNMA II POOL 005082	G2 06/41 FIXED 4.5	74,589	4.500		6/20/2041	74,216	74,604
GNMA II POOL MA0023	G2 04/42 FIXED 4	462,508	4.000		4/20/2042	446,885	453,327
GNMA II POOL MA0154	G2 06/42 FIXED 3.5	129,702	3.500		6/20/2042	122,200	123,074
GNMA II POOL MA0392	G2 09/42 FIXED 3.5	586,485	3.500		9/20/2042	552,933	556,751
GNMA II POOL MA1523	G2 12/43 FIXED 4.5	145,075	4.500		12/20/2043	146,401	144,880
GNMA II POOL MA3244	G2 11/45 FIXED 3.5	252,758	3.500		11/20/2045	235,221	238,340
GNMA II POOL MA3245	G2 11/45 FIXED 4	266,976	4.000		11/20/2045	257,303	259,297
GNMA II POOL MA3664	G2 05/46 FIXED 4	267,337	4.000		5/20/2046	257,178	259,258
GNMA II POOL MA3873	G2 08/46 FIXED 3	1,013,906	3.000		8/20/2046	916,682	931,597
GNMA II POOL MA3874	G2 08/46 FIXED 3.5	594,302	3.500		8/20/2046	554,412	560,331
GNMA II POOL MA3937	G2 09/46 FIXED 3.5	22,387	3.500		9/20/2046	20,941	21,065
GNMA II POOL MA4069	G2 11/46 FIXED 3.5	205,684	3.500		11/20/2046	191,433	193,856
GNMA II POOL MA4125	G2 12/46 FIXED 2.5	99,231	2.500		12/20/2046	87,486	87,850
GNMA II POOL MA4127	G2 12/46 FIXED 3.5	14,588	3.500		12/20/2046	13,605	13,747
GNMA II POOL MA4720	G2 09/47 FIXED 4	530,624	4.000		9/20/2047	510,752	512,275
GNMA II POOL MA4837	G2 11/47 FIXED 3.5	60,814	3.500		11/20/2047	56,616	57,260
GNMA II POOL MA4840	G2 11/47 FIXED 5	94,722	5.000		11/20/2047	95,369	95,510
GNMA II POOL MA4900	G2 12/47 FIXED 3.5	145,487	3.500		12/20/2047	135,681	137,208
GNMA II POOL MA4964	G2 01/48 FIXED 4.5	94,851	4.500		1/20/2048	93,385	93,846
GNMA II POOL MA5021	G2 02/48 FIXED 4.5	110,418	4.500		2/20/2048	108,717	109,283
GNMA II POOL MA5079	G2 03/48 FIXED 4.5	18,900	4.500		3/20/2048	18,611	18,709
GNMA II POOL MA5136	G2 04/48 FIXED 3.5	488,286	3.500		4/20/2048	454,810	459,629
GNMA II POOL MA5396	G2 08/48 FIXED 3	136,043	3.000		8/20/2048	122,512	124,518
GNMA II POOL MA5709	G2 01/49 FIXED 3.5	105,049	3.500		1/20/2049	97,942	98,754
GNMA II POOL MA6038	G2 07/49 FIXED 3	63,699	3.000		7/20/2049	57,286	58,173
GNMA II POOL MA6218	G2 10/49 FIXED 3	231,835	3.000		10/20/2049	208,489	211,554
GNMA II POOL MA6408	G2 01/50 FIXED 2.5	219,181	2.500		1/20/2050	191,062	192,476
GNMA II POOL MA6409	G2 01/50 FIXED 3	858,152	3.000		1/20/2050	771,470	782,806
GNMA II POOL MA7136	G2 01/51 FIXED 2.5	2,794,598	2.500		1/20/2051	2,436,820	2,443,065
GNMA II POOL MA7254	G2 03/51 FIXED 2	358,384	2.000		3/20/2051	302,024	303,490
GNMA II POOL MA7312	G2 04/51 FIXED 2.5	976,689	2.500		4/20/2051	847,583	854,935
GNMA II POOL MA7589	G2 09/51 FIXED 2.5	937,037	2.500		9/20/2051	821,371	819,448
GNMA II TBA 30 YR 2.5	JUMBOS	-	2.500		4/18/2054	12,305	-
GNMA II TBA 30 YR 2.5	JUMBOS	-	2.500		5/20/2054	(3,889)	-
GNMA II TBA 30 YR 3	JUMBOS	1,800,000	3.000		1/22/2054	1,545,469	1,629,558
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 47 KB		1,008,768	3.500		4/20/2046	853,324	848,886
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H03 F		2,311,594	1.000		1/20/2067	2,287,515	2,307,142
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H03 FA		2,632,532	1.000		12/20/2066	2,604,095	2,628,741
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 121 KS		268,082	1.000		9/20/2048	6,786	6,733
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 DS		332,539	1.000		10/20/2048	8,417	9,165
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 151 SL		2,643,119	1.000		11/20/2048	62,482	68,308
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 GF		944,923	1.000		5/20/2068	914,399	921,306
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H11 FA		1,309,963	1.000		2/20/2068	1,279,103	1,298,313
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 92 S		1,203,586	1.000		7/20/2049	16,925	18,011

United States Government and

Government Agency obligations (continued):

GOVERNMENT NATIONAL MORTGAGE A GNR 2019 97 MS	611,106	1.000	%	8/20/2049	$ 10,503.4	$ 11,213.5
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 99 SA	524,710	1.000		8/20/2049	10,658	11,490
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 FH	1,926,416	1.000		7/20/2070	1,859,238	1,874,930
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H19 FM	1,370,807	1.000		12/20/2071	1,339,884	1,327,778
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H09 FA	1,545,222	1.000		4/20/2072	1,501,288	1,497,941
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H11 EF	559,635	1.000		5/20/2072	556,775	558,680
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 FE	731,417	1.000		8/20/2071	733,227	731,921
KOREA HOUSING FINANCE CO SR UNSECURED 144A 11/26 5.375	700,000	5.375		11/15/2026	697,669	712,929
OMERS FINANCE TRUST COMPANY GUAR 144A 11/33 5.5	700,000	5.500		11/15/2033	697,977	741,174
REPUBLIC OF POLAND SR UNSECURED REGS 02/43 4.25	100,000	4.250		2/14/2043	106,923	116,820
RESOLUTION FUNDING STRIP BONDS 01/30 0.00000	1,030,000	0.010		1/15/2030	778,207	792,225
RESOLUTION FUNDING STRIP BONDS 04/30 0.00000	271,000	0.010		4/15/2030	196,605	206,375
RFC PRINCIPAL STRIP BONDS 01/30 0.00000	330,000	0.010		1/15/2030	238,613	253,820
RFC PRINCIPAL STRIP BONDS 04/30 0.00000	1,335,000	0.010		4/15/2030	964,965	1,016,643
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/28 4.75	700,000	4.750		1/18/2028	697,571	706,496
STRIPS 02/39 0.00000	190,000	0.010		2/15/2039	96,702	100,607
STRIPS 02/40 0.00000	735,000	0.010		2/15/2040	357,864	369,345
STRIPS 02/41 0.00000	880,000	0.010		2/15/2041	409,010	419,170
STRIPS 02/44 0.00000	779,000	0.010		2/15/2044	486,121	320,294
STRIPS 02/50 0.00000	2,000,000	0.010		2/15/2050	544,500	661,640
STRIPS 05/40 0.00000	25,000	0.010		5/15/2040	10,397	12,404
STRIPS 05/42 0.00000	2,610,000	0.010		5/15/2042	1,202,490	1,163,355
STRIPS 08/30 0.00000	395,000	0.010		8/15/2030	290,068	304,731
STRIPS 08/40 0.00000	540,000	0.010		8/15/2040	254,106	263,790
STRIPS 08/41 0.00000	310,000	0.010		8/15/2041	140,139	143,536
STRIPS 08/45 0.00000	1,300,000	0.010		8/15/2045	494,923	501,982
STRIPS 11/40 0.00000	5,770,000	0.010		11/15/2040	2,446,641	2,780,332
STRIPS 11/41 0.00000	3,510,000	0.010		11/15/2041	1,609,475	1,605,369
STRIPS 11/45 0.00000	-	0.010		11/15/2045	35,771	-
TENN VAL AUTH CPN STRIP BONDS 04/30 0.00000	300,000	0.010		4/1/2030	217,056	228,768
TENN VALLEY AUTHORITY SR UNSECURED 04/36 5.98	300,000	5.980		4/1/2036	331,605	341,988
TSY INFL IX N/B 01/25 0.25	2,925,288	0.250		1/15/2025	2,902,503	2,821,255
TSY INFL IX N/B 01/28 0.5	6,609,792	0.500		1/15/2028	6,230,567	6,253,792
TSY INFL IX N/B 01/32 0.125	221,986	0.125		1/15/2032	195,418	194,935
TSY INFL IX N/B 01/33 1.125	2,065,800	1.125		1/15/2033	2,050,723	1,954,040
TSY INFL IX N/B 04/25 0.125	2,141,853	0.125		4/15/2025	2,077,383	2,064,917
TSY INFL IX N/B 07/31 0.125	918,360	0.125		7/15/2031	815,259	816,321
TSY INFL IX N/B 07/32 0.625	187,556	0.625		7/15/2032	194,621	169,874
TSY INFL IX N/B 10/24 0.125	598,774	0.125		10/15/2024	583,856	585,560
US TREASURY N/B 02/33 3.5	103,359	3.500		2/15/2033	300,703	97,112
US TREASURY N/B 02/36 4.5	1,000,000	4.500		2/15/2036	1,067,070	1,066,480
US TREASURY N/B 02/42 2.375	7,905,000	2.375		2/15/2042	6,035,626	6,065,269
US TREASURY N/B 02/42 2.375	95,930	2.375		2/15/2042	461,930	65,719
US TREASURY N/B 02/46 2.5	5,138,839	2.500		2/15/2046	3,851,334	3,855,909
US TREASURY N/B 02/50 2	2,094,914	2.000		2/15/2050	1,475,004	1,378,473
US TREASURY N/B 04/25 0.375	1,097,364	0.375		4/30/2025	1,020,637	1,038,469
US TREASURY N/B 04/25 3.875	608,466	3.875		4/30/2025	598,443	603,015
US TREASURY N/B 04/26 0.75	3,238,973	0.750		4/30/2026	2,965,965	2,996,567
US TREASURY N/B 04/29 2.875	8,199,753	2.875		4/30/2029	7,908,344	7,799,686
US TREASURY N/B 05/26 0.75	8,725,000	0.750		5/31/2026	7,813,213	8,053,960
US TREASURY N/B 05/33 3.375	(3,948)	3.375		5/15/2033	235	(3,817)
US TREASURY N/B 05/41 2.25	470,000	2.250		5/15/2041	353,327	357,990
US TREASURY N/B 05/42 3.25	1,517,280	3.250		5/15/2042	1,457,101	1,330,653
US TREASURY N/B 05/43 2.875	6,859,416	2.875		5/15/2043	5,599,201	5,630,889
US TREASURY N/B 05/43 3.875	20,685,000	3.875		5/15/2043	19,759,253	19,718,597
US TREASURY N/B 05/51 2.375	1,772,279	2.375		5/15/2051	1,536,413	1,260,904
US TREASURY N/B 05/52 2.875	5,697,782	2.875		5/15/2052	4,567,125	4,536,379
US TREASURY N/B 05/53 3.625	645,000	3.625		5/15/2053	557,320	596,322
US TREASURY N/B 06/29 3.25	6,060,917	3.250		6/30/2029	5,903,249	5,865,289
US TREASURY N/B 08/42 3.375	318,607	3.375		8/15/2042	306,556	283,615
US TREASURY N/B 08/43 3.625	1,040,000	3.625		8/15/2043	956,072	956,114
US TREASURY N/B 08/43 4.375	60,570,000	4.375		8/15/2043	57,460,732	61,828,645
US TREASURY N/B 08/46 2.25	4,545,000	2.250		8/15/2046	3,373,896	3,231,404
US TREASURY N/B 08/47 2.75	956,489	2.750		8/15/2047	1,141,354	737,020
US TREASURY N/B 08/49 2.25	1,940,836	2.250		8/15/2049	1,453,207	1,354,875
US TREASURY N/B 08/51 2	-	2.000		8/15/2051	130,954	-
US TREASURY N/B 08/52 3	3,089,909	3.000		8/15/2052	2,545,882	2,526,833
US TREASURY N/B 08/53 4.125	48,171,580	4.125		8/15/2053	44,554,011	48,690,859
US TREASURY N/B 09/27 0.375	698,518	0.375		9/30/2027	603,066	612,648
US TREASURY N/B 09/28 4.625	2,700,000	4.625		9/30/2028	2,667,727	2,786,913
US TREASURY N/B 11/27 0.625	500,000	0.625		11/30/2027	432,715	440,685
US TREASURY N/B 11/28 1.5	12,100,000	1.500		11/30/2028	10,615,835	10,820,546
US TREASURY N/B 11/28 4.375	20,000,000	4.375		11/30/2028	20,444,531	20,465,600
US TREASURY N/B 11/33 4.5	22,540,000	4.500		11/15/2033	23,008,337	23,663,393
US TREASURY N/B 11/40 1.375	6,852,974	1.375		11/15/2040	4,425,921	4,546,797
US TREASURY N/B 11/41 2	104,984	2.000		11/15/2041	75,102	75,937
US TREASURY N/B 11/42 4	2,193,685	4.000		11/15/2042	2,266,030	2,131,895
US TREASURY N/B 11/43 4.75	4,200,000	4.750		11/15/2043	4,506,797	4,505,172
US TREASURY N/B 11/43 4.75	-	4.750		11/15/2043	10,321,224	(99,739)
US TREASURY N/B 11/48 3.375	2,630,000	3.375		11/15/2048	2,209,821	2,291,598
US TREASURY N/B 11/50 1.625	625,350	1.625		11/15/2050	396,524	372,417
US TREASURY N/B 11/51 1.875	-	1.875		11/15/2051	193,365	-
US TREASURY N/B 11/52 4	1,456,522	4.000		11/15/2052	1,576,831	1,436,370
US TREASURY N/B 11/53 4.75	10,240,000	4.750		11/15/2053	10,599,405	11,483,239
US TREASURY N/B 12/24 1.75	2,100,006	1.750		12/31/2024	1,990,488	2,037,954
Total U.S. Government Securities and Government Agency Obligations					588,056,640	589,495,725

Corporate obligations:

1011778 BC UNLMTD LIABILITY CO 2023 TERM LOAN B5	731,202	1.000		9/20/2030	731,252	732,376
180 MEDICAL INC COMPANY GUAR 144A 10/29 3.875	475,000	3.875		10/15/2029	408,358	427,856
24 7 INTOUCH INC FIRST LIEN	480,447	1.000		8/25/2025	453,249	472,191
7 ELEVEN INC SR UNSECURED 144A 02/41 2.5	3,230,000	2.500		2/10/2041	2,131,380	2,229,055

Corporate obligations (continued):

888 ACQUISITIONS LIMITED	USD TERM LOAN B	334,530	1.000	%	7/1/2028	$ 317,536	$ 325,688
ABB FINANCE USA INC	COMPANY GUAR 05/42 4.375	210,000	4.375		5/8/2042	193,469	193,729
ABBOTT LABORATORIES	SR UNSECURED 04/39 6	1,340,000	6.000		4/1/2039	1,471,855	1,539,392
ABBOTT LABORATORIES	SR UNSECURED 04/43 4.75	180,000	4.750		4/15/2043	183,568	182,957
ABBOTT LABORATORIES	SR UNSECURED 05/40 5.3	1,805,000	5.300		5/27/2040	1,836,118	1,932,668
ABBOTT LABORATORIES	SR UNSECURED 11/36 4.75	375,000	4.750		11/30/2036	371,190	384,101
ABBOTT LABORATORIES	SR UNSECURED 11/37 6.15	200,000	6.150		11/30/2037	231,838	229,796
ABBOTT LABORATORIES	SR UNSECURED 11/46 4.9	1,200,000	4.900		11/30/2046	1,169,928	1,226,148
ABBVIE INC	SR UNSECURED 03/35 4.55	1,000,000	4.550		3/15/2035	937,280	980,650
ABBVIE INC	SR UNSECURED 05/35 4.5	1,000,000	4.500		5/14/2035	934,130	978,030
ABBVIE INC	SR UNSECURED 05/45 4.7	1,100,000	4.700		5/14/2045	985,380	1,046,738
ABBVIE INC	SR UNSECURED 06/44 4.85	1,000,000	4.850		6/15/2044	914,460	973,340
ABBVIE INC	SR UNSECURED 10/42 4.625	860,000	4.625		10/1/2042	763,190	813,534
ABBVIE INC	SR UNSECURED 11/39 4.05	2,495,000	4.050		11/21/2039	2,132,605	2,252,860
ABBVIE INC	SR UNSECURED 11/42 4.4	5,350,000	4.400		11/6/2042	4,645,047	4,960,360
ABBVIE INC	SR UNSECURED 11/48 4.875	1,250,000	4.875		11/14/2048	1,148,563	1,218,563
ABBVIE INC	SR UNSECURED 11/49 4.25	1,800,000	4.250		11/21/2049	1,505,196	1,604,070
ABG INTERMEDIATE HOLDING 2 LLC	2023 TERM LOAN B2	543,094	1.000		12/21/2028	535,786	546,205
ABN AMRO BANK NV	144A 10/26 VAR	1,400,000	1.000		10/13/2026	1,400,000	1,422,918
ACADIA HEALTHCARE CO INC	COMPANY GUAR 144A 04/29 5	592,000	5.000		4/15/2029	544,462	568,320
ACADIA HEALTHCARE CO INC	COMPANY GUAR 144A 07/28 5.5	224,000	5.500		7/1/2028	212,464	220,606
ACCURIDE CORPORATION	2023 TERM LOAN	448,053	1.000		5/18/2026	430,778	371,884
ACPRODUCTS HOLDINGS INC	SR UNSECURED 144A 05/29 6.375	528,000	6.375		5/15/2029	374,500	390,878
ADVANCE AUTO PARTS	COMPANY GUAR 03/32 3.5	328,000	3.500		3/15/2032	244,285	271,338
ADVANCED DRAINAGE SYSTEM	COMPANY GUAR 144A 06/30 6.375	200,000	6.375		6/15/2030	194,332	201,498
ADVANCED MICRO DEVICES	SR UNSECURED 06/52 4.393	200,000	4.393		6/1/2052	175,630	189,612
ADVENT HEALTH SYSTEM	BONDS 03/49 3.63	90,000	3.630		3/1/2049	63,737	68,089
ADVENTHEALTH OBL GRP	UNSECURED 11/51 2.795	150,000	2.795		11/15/2051	95,181	102,329
ADVISOR GROUP INC.	2023 TERM LOAN B	105,000	1.000		8/17/2028	103,957	105,468
ADVOCATE HEALTH CORP	SR UNSECURED 08/48 4.272	784,000	4.272		8/15/2048	665,593	704,997
ADVOCATE HEALTH CORP	SR UNSECURED 10/49 3.387	150,000	3.387		10/15/2049	107,775	115,632
ADVOCATE HEALTH CORP	UNSECURED 06/50 3.008	150,000	3.008		6/15/2050	100,242	106,586
AEGION CORPORATION	TERM LOAN	881,748	1.000		5/17/2028	826,268	883,582
AEP TEXAS INC	SR UNSECURED 01/50 3.45	3,740,000	3.450		1/15/2050	2,642,123	2,696,577
AEP TRANSMISSION CO LLC	SR UNSECURED 03/53 5.4	1,350,000	5.400		3/15/2053	1,248,444	1,298,887
AEP TRANSMISSION CO LLC	SR UNSECURED 04/50 3.65	297,000	3.650		4/1/2050	226,522	233,935
AEP TRANSMISSION CO LLC	SR UNSECURED 06/52 4.5	85,000	4.500		6/15/2052	74,761	76,741
AEP TRANSMISSION CO LLC	SR UNSECURED 08/51 2.75	375,000	2.750		8/15/2051	237,784	242,693
AEP TRANSMISSION CO LLC	SR UNSECURED 09/49 3.15	105,000	3.150		9/15/2049	72,646	75,309
AEP TRANSMISSION CO LLC	SR UNSECURED 12/46 4	250,000	4.000		12/1/2046	196,335	208,863
AETHON UN/AETHIN UN FIN	SR UNSECURED 144A 02/26 8.25	393,000	8.250		2/15/2026	389,836	394,965
AFLAC INC	SR UNSECURED 01/49 4.75	200,000	4.750		1/15/2049	177,406	187,740
AFLAC INC	SR UNSECURED 10/46 4	150,000	4.000		10/15/2046	123,803	123,264
AG ISSUER LLC	SR SECURED 144A 03/28 6.25	502,000	6.250		3/1/2028	461,318	499,018
AG TTMT ESCROW ISSUER	SR SECURED 144A 09/27 8.625	496,000	8.625		9/30/2027	498,480	521,489
AGILITI HEALTH, INC.	2023 TERM LOAN	99,750	1.000		5/1/2030	99,319	99,844
AHLSTROM HLDG 3 OY	SR SECURED 144A 02/28 4.875	246,000	4.875		2/4/2028	209,100	214,807
AHS HOSPITAL CORP	SR UNSECURED 07/51 2.78	150,000	2.780		7/1/2051	93,651	100,056
AHS HOSPITAL CORP	UNSECURED 07/45 5.024	850,000	5.024		7/1/2045	817,471	827,951
AI AQUA MERGER SUB INC	2021 1ST LIEN TERM LOAN B	344,750	1.000		7/31/2028	325,573	345,443
AI CANDELARIA SPAIN SLU	SR SECURED 144A 12/28 7.5	208,725	7.500		12/15/2028	197,662	197,767
AIR CANADA	SR SECURED 144A 08/26 3.875	647,000	3.875		8/15/2026	575,607	618,137
AIR PRODUCTS + CHEMICALS	SR UNSECURED 05/40 2.7	300,000	2.700		5/15/2040	223,209	228,519
AIR PRODUCTS + CHEMICALS	SR UNSECURED 05/50 2.8	330,000	2.800		5/15/2050	244,398	234,752
AKAMAI TECHNOLOGIES INC	SR UNSECURED 05/25 0.125	175,000	0.125		5/1/2025	218,212	222,250
AKER BP ASA	COMPANY GUAR 144A 07/31 3.1	200,000	3.100		7/15/2031	164,024	171,058
AKER BP ASA	SR UNSECURED 144A 06/28 5.6	235,000	5.600		6/13/2028	234,789	239,547
ALABAMA POWER CO	SR UNSECURED 03/39 6	250,000	6.000		3/1/2039	267,498	268,753
ALABAMA POWER CO	SR UNSECURED 03/45 3.75	965,000	3.750		3/1/2045	749,718	783,985
ALABAMA POWER CO	SR UNSECURED 03/52 3	400,000	3.000		3/15/2052	269,185	279,544
ALABAMA POWER CO	SR UNSECURED 05/38 6.125	200,000	6.125		5/15/2038	222,206	215,274
ALABAMA POWER CO	SR UNSECURED 07/51 3.125	250,000	3.125		7/15/2051	169,740	176,885
ALABAMA POWER CO	SR UNSECURED 08/44 4.15	150,000	4.150		8/15/2044	132,893	128,454
ALABAMA POWER CO	SR UNSECURED 10/49 3.45	200,000	3.450		10/1/2049	144,074	150,260
ALABAMA POWER CO	SR UNSECURED 12/42 3.85	150,000	3.850		12/1/2042	127,832	126,384
ALBERTSONS COS/SAFEWAY	COMPANY GUAR 144A 02/28 5.875	37,000	5.875		2/15/2028	35,520	37,025
ALBERTSONS COS/SAFEWAY	COMPANY GUAR 144A 03/29 3.5	684,000	3.500		3/15/2029	581,870	621,058
ALBION FINANCING 2 SARL	SR UNSECURED 144A 04/27 8.75	300,000	8.750		4/15/2027	281,250	292,500
ALEXANDRIA REAL ESTATE E	COMPANY GUAR 04/35 4.75	120,000	4.750		4/15/2035	119,689	116,400
ALEXANDRIA REAL ESTATE E	COMPANY GUAR 05/32 2	415,000	2.000		5/18/2032	317,770	332,913
ALFA DESARROLLO SPA	SR SECURED 144A 09/51 4.55	4,198,640	4.550		9/27/2051	3,189,413	3,277,795
ALGONQUIN PWR + UTILITY	JR SUBORDINA 01/82 VAR	262,000	1.000		1/18/2082	223,355	221,390
ALIXPARTNERS LLP	2021 USD TERM LOAN B	582,007	1.000		2/4/2028	577,660	583,971
ALLEGHANY CORP	SR UNSECURED 08/51 3.25	200,000	3.250		8/15/2051	150,442	151,266
ALLEGHANY CORP	SR UNSECURED 09/44 4.9	200,000	4.900		9/15/2044	197,092	193,494
ALLIANT HOLD / CO ISSUER	SR SECURED 144A 04/28 6.75	419,000	6.750		4/15/2028	415,761	428,650
ALLIANT HOLDINGS INTERMEDIATE	2023 TERM LOAN B5	234,886	1.000		11/5/2027	234,886	235,261
ALLIED UNIVERSAL	SR UNSECURED 144A 07/27 9.75	664,000	9.750		7/15/2027	625,718	650,654
ALLINA HEALTH SYSTEM	SECURED 11/51 2.902	100,000	2.902		11/15/2051	63,618	67,381
ALLINA HEALTH SYSTEM	UNSECURED 04/49 3.887	100,000	3.887		4/15/2049	79,681	83,995
ALLISON TRANSMISSION INC	COMPANY GUAR 144A 01/31 3.75	460,000	3.750		1/30/2031	385,372	406,433
ALLWYN ENTERTAINMENT FIN	SR SECURED 144A 04/29 7.875	400,000	7.875		4/30/2029	405,168	407,000
ALPHABET INC	SR UNSECURED 08/40 1.9	550,000	1.900		8/15/2040	387,514	381,216
ALPHABET INC	SR UNSECURED 08/50 2.05	740,000	2.050		8/15/2050	446,158	462,204
ALPHABET INC	SR UNSECURED 08/60 2.25	770,000	2.250		8/15/2060	433,772	476,368
ALTA EQUIPMENT GROUP	SECURED 144A 04/26 5.625	725,000	5.625		4/15/2026	656,678	699,400
ALTERRA MOUNTAIN COMPANY	2021 SERIES B2 CONSENTING TL	1,082,791	1.000		8/17/2028	1,072,304	1,085,725
ALTICE FRANCE SA	2023 USD TERM LOAN B14	636,831	1.000		8/15/2028	636,831	573,944
ALTICE FRANCE SA	SR SECURED 144A 02/27 8.125	422,000	8.125		2/1/2027	384,391	389,012
ALTICE FRANCE SA	SR SECURED 144A 07/29 5.125	1,885,000	5.125		7/15/2029	1,411,499	1,466,568
ALTRIA GROUP INC	COMPANY GUAR 02/39 10.2	1,545,000	10.200		2/6/2039	1,961,347	2,144,506
ALTRIA GROUP INC	COMPANY GUAR 02/41 3.4	5,905,000	3.400		2/4/2041	4,030,997	4,323,759
ALTRIA GROUP INC	COMPANY GUAR 08/42 4.25	2,370,000	4.250		8/9/2042	1,758,162	1,924,961
ALTRIA GROUP INC	COMPANY GUAR 11/38 9.95	1,065,000	9.950		11/10/2038	1,322,549	1,454,801

Corporate obligations (continued):

AMAZON.COM INC	SR UNSECURED 04/52 3.95	750,000	3.950	%	4/13/2052	$ 620,760	$ 656,235
AMAZON.COM INC	SR UNSECURED 04/62 4.1	500,000	4.100		4/13/2062	412,605	441,640
AMAZON.COM INC	SR UNSECURED 05/41 2.875	800,000	2.875		5/12/2041	629,208	628,560
AMAZON.COM INC	SR UNSECURED 05/51 3.1	1,130,000	3.100		5/12/2051	822,384	839,918
AMAZON.COM INC	SR UNSECURED 05/61 3.25	750,000	3.250		5/12/2061	513,443	550,215
AMAZON.COM INC	SR UNSECURED 06/50 2.5	1,000,000	2.500		6/3/2050	640,066	665,220
AMAZON.COM INC	SR UNSECURED 06/60 2.7	500,000	2.700		6/3/2060	310,768	330,600
AMAZON.COM INC	SR UNSECURED 08/37 3.875	950,000	3.875		8/22/2037	841,624	881,534
AMAZON.COM INC	SR UNSECURED 08/47 4.05	1,150,000	4.050		8/22/2047	1,003,076	1,036,863
AMAZON.COM INC	SR UNSECURED 08/57 4.25	850,000	4.250		8/22/2057	730,082	781,218
AMAZON.COM INC	SR UNSECURED 12/34 4.8	435,000	4.800		12/5/2034	450,125	448,794
AMAZON.COM INC	SR UNSECURED 12/44 4.95	420,000	4.950		12/5/2044	419,298	431,857
AMC ENTERTAINMENT HLDGS	SR SECURED 144A 02/29 7.5	244,000	7.500		2/15/2029	435,560	159,709
AMC NETWORKS INC	COMPANY GUAR 02/29 4.25	200,000	4.250		2/15/2029	152,921	152,612
AMC NETWORKS INC	COMPANY GUAR 08/25 4.75	347,000	4.750		8/1/2025	323,349	337,912
AMER AIRLINE 21 1A EETC	PASS THRU CE 01/36 2.875	241,326	2.875		1/11/2036	197,979	204,569
AMER SPORTS OYJ	EUR TERM LOAN B	550,000	1.000		3/30/2026	546,755	609,921
AMEREN ILLINOIS CO	1ST MORTGAGE 03/49 4.5	250,000	4.500		3/15/2049	227,503	228,765
AMEREN ILLINOIS CO	1ST MORTGAGE 03/50 3.25	100,000	3.250		3/15/2050	71,571	73,652
AMEREN ILLINOIS CO	1ST MORTGAGE 06/51 2.9	200,000	2.900		6/15/2051	139,036	135,808
AMEREN ILLINOIS CO	1ST MORTGAGE 12/52 5.9	200,000	5.900		12/1/2052	217,172	223,804
AMERICA MOVIL SAB DE CV	COMPANY GUAR 03/35 6.375	350,000	6.375		3/1/2035	381,806	391,479
AMERICA MOVIL SAB DE CV	COMPANY GUAR 03/40 6.125	695,000	6.125		3/30/2040	716,969	758,857
AMERICA MOVIL SAB DE CV	SR UNSECURED 04/49 4.375	188,000	4.375		4/22/2049	549,250	160,763
AMERICA MOVIL SAB DE CV	SR UNSECURED 07/42 4.375	450,000	4.375		7/16/2042	413,501	405,527
AMERICAN AIRLINES INC	SR SECURED 144A 02/28 7.25	84,000	7.250		2/15/2028	820,619	65,420
AMERICAN AIRLINES/AADVAN	SR SECURED 144A 04/29 5.75	344,000	5.750		4/20/2029	314,402	335,317
AMERICAN AXLE + MFG INC	COMPANY GUAR 10/29 5	398,000	5.000		10/1/2029	323,692	351,617
AMERICAN BUILDERS	CONTRACTOR 2019 TERM LOAN	622,375	1.000		1/15/2027	618,264	624,709
AMERICAN ELECTRIC POWER	JR SUBORDINA 08/25 5.699	325,000	5.699		8/15/2025	323,544	327,135
AMERICAN ELECTRIC POWER	SR UNSECURED 03/50 3.25	905,000	3.250		3/1/2050	607,744	643,745
AMERICAN EXPRESS CO	SR UNSECURED 12/42 4.05	370,000	4.050		12/3/2042	322,799	332,467
AMERICAN RESIDENTIAL SERVICES	2020 TERM LOAN B	265,792	1.000		10/15/2027	259,479	265,792
AMERICAN TIRE DIST HOLDING INC	2021 TERM LOAN B	615,934	1.000		10/20/2028	566,659	518,462
AMERICAN TRAILER WORLD CORP.	TERM LOAN B	566,731	1.000		3/3/2028	492,585	556,892
AMERICAN UNIVERSITY	UNSECURED 04/49 3.672	175,000	3.672		4/1/2049	134,187	141,544
AMERITEX HOLDCO INTERMED	SR SECURED 144A 10/28 10.25	302,000	10.250		10/15/2028	299,086	309,550
AMGEN INC	SR UNSECURED 02/39 6.4	495,000	6.400		2/1/2039	521,557	551,970
AMGEN INC	SR UNSECURED 03/33 5.25	1,345,000	5.250		3/2/2033	1,337,387	1,378,934
AMGEN INC	SR UNSECURED 03/43 5.6	2,970,000	5.600		3/2/2043	2,854,623	3,068,931
AMGEN INC	SR UNSECURED 03/53 5.65	10,612,000	5.650		3/2/2053	10,823,341	11,164,779
AMGEN INC	SR UNSECURED 03/63 5.75	3,460,000	5.750		3/2/2063	3,336,916	3,630,024
AMGEN INC	SR UNSECURED 06/37 6.375	1,045,000	6.375		6/1/2037	1,112,726	1,156,136
AMN HEALTHCARE INC	COMPANY GUAR 144A 04/29 4	-	4.000		4/15/2029	407,332	(3,914)
AMSTED INDUSTRIES	SR UNSECURED 144A 05/30 4.625	417,000	4.625		5/15/2030	360,158	381,647
AMWINS GROUP INC	AMWINS GROUP INC TERM LOAN B	291,004	1.000		2/19/2028	286,207	291,824
AMYNTA AGENCY BORROWER GROUP	2023 1ST LIEN TERM LOAN B	206,647	1.000		2/28/2028	206,647	207,164
ANALOG DEVICES INC	SR UNSECURED 10/41 2.8	300,000	2.800		10/1/2041	219,564	223,314
ANALOG DEVICES INC	SR UNSECURED 10/51 2.95	2,800,000	2.950		10/1/2051	1,805,642	2,002,252
ANCHOR PACKAGING INC	TERM LOAN B	684,300	1.000		7/18/2026	660,318	681,734
ANHEUSER BUSCH CO/INBEV	COMPANY GUAR 02/36 4.7	2,800,000	4.700		2/1/2036	2,808,575	2,790,872
ANHEUSER BUSCH CO/INBEV	COMPANY GUAR 02/46 4.9	15,265,000	4.900		2/1/2046	14,000,715	14,963,363
ANHEUSER BUSCH INBEV FIN	COMPANY GUAR 02/44 4.625	800,000	4.625		2/1/2044	770,384	761,488
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/39 5.45	800,000	5.450		1/23/2039	852,792	843,320
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/39 8.2	2,755,000	8.200		1/15/2039	3,442,152	3,678,393
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/42 4.95	2,085,000	4.950		1/15/2042	1,970,268	2,085,584
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/49 5.55	1,400,000	5.550		1/23/2049	1,515,906	1,504,454
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/59 5.8	150,000	5.800		1/23/2059	168,177	168,048
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 04/38 4.375	2,660,000	4.375		4/15/2038	2,369,159	2,522,531
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 04/58 4.75	800,000	4.750		4/15/2058	767,480	758,496
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 06/40 4.35	200,000	4.350		6/1/2040	180,066	186,914
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 06/50 4.5	1,200,000	4.500		6/1/2050	1,141,008	1,141,248
ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 11/39 8	1,897,000	8.000		11/15/2039	2,329,914	2,448,477
ANTERO MIDSTREAM PART/FI	COMPANY GUAR 144A 03/27 5.75	315,000	5.750		3/1/2027	301,756	312,556
ANTERO MIDSTREAM PART/FI	COMPANY GUAR 144A 06/29 5.375	286,000	5.375		6/15/2029	261,473	274,952
ANTERO RESOURCES CORP	COMPANY GUAR 144A 02/29 7.625	134,000	7.625		2/1/2029	134,738	137,501
ANTICIMEX INTERNATIONAL AB	2021 USD TERM LOAN B1	294,000	1.000		11/16/2028	284,445	294,245
APEX GROUP TREASURY LIMITED	USD TERM LOAN	488,750	1.000		7/27/2028	467,978	487,528
API GROUP DE INC	COMPANY GUAR 144A 07/29 4.125	359,000	4.125		7/15/2029	314,952	326,281
API GROUP DE INC	COMPANY GUAR 144A 10/29 4.75	360,000	4.750		10/15/2029	312,070	338,155
API HEAT TRANSFER THERMASYS CO	SECOND OUT TERM LOAN	338,494	1.000		12/29/2023	127,785	226,176
API HOLDINGS III LLC	2023 TERM LOAN B2	692,862	1.000		5/10/2027	692,862	429,574
API TECHNOLOGIES CORP	2019 TERM LOAN B	697,081	1.000		5/9/2026	560,249	425,219
API TECHNOLOGIES CORP	2023 TERM LOAN B1	51,694	1.000		3/25/2027	51,694	50,144
APOLLO GLOBAL MANAGEMENT	COMPANY GUAR 11/33 6.375	1,115,000	6.375		11/15/2033	1,106,872	1,200,978
APPALACHIAN POWER CO	SR UNSECURED 03/49 4.5	250,000	4.500		3/1/2049	205,985	210,530
APPALACHIAN POWER CO	SR UNSECURED 04/38 7	300,000	7.000		4/1/2038	334,545	345,999
APPALACHIAN POWER CO	SR UNSECURED 05/44 4.4	100,000	4.400		5/15/2044	82,336	83,231
APPALACHIAN POWER CO	SR UNSECURED 06/45 4.45	150,000	4.450		6/1/2045	128,435	126,578
APPLE INC	SR UNSECURED 02/36 4.5	350,000	4.500		2/23/2036	357,529	357,739
APPLE INC	SR UNSECURED 02/41 2.375	520,000	2.375		2/8/2041	386,833	380,032
APPLE INC	SR UNSECURED 02/45 3.45	950,000	3.450		2/9/2045	763,572	790,818
APPLE INC	SR UNSECURED 02/46 4.65	6,641,000	4.650		2/23/2046	6,287,234	6,550,815
APPLE INC	SR UNSECURED 02/51 2.65	1,000,000	2.650		2/8/2051	659,480	684,590
APPLE INC	SR UNSECURED 02/61 2.8	800,000	2.800		2/8/2061	525,991	543,880
APPLE INC	SR UNSECURED 05/43 3.85	1,875,000	3.850		5/4/2043	1,616,963	1,669,125
APPLE INC	SR UNSECURED 05/44 4.45	345,000	4.450		5/6/2044	343,034	334,936
APPLE INC	SR UNSECURED 05/45 4.375	700,000	4.375		5/13/2045	646,905	663,782
APPLE INC	SR UNSECURED 05/50 2.65	870,000	2.650		5/11/2050	614,751	598,856
APPLE INC	SR UNSECURED 05/53 4.85	445,000	4.850		5/10/2053	437,083	453,428
APPLE INC	SR UNSECURED 08/46 3.85	300,000	3.850		8/4/2046	268,476	260,628
APPLE INC	SR UNSECURED 08/50 2.4	500,000	2.400		8/20/2050	336,485	327,670
APPLE INC	SR UNSECURED 08/51 2.7	600,000	2.700		8/5/2051	394,397	412,572
APPLE INC	SR UNSECURED 08/52 3.95	815,000	3.950		8/8/2052	692,506	713,280

Corporate obligations (continued):

APPLE INC	SR UNSECURED 08/60 2.55	115,000	2.550	%	8/20/2060	$ 69,587	$ 75,753
APPLE INC	SR UNSECURED 08/61 2.85	500,000	2.850		8/5/2061	321,515	341,555
APPLE INC	SR UNSECURED 08/62 4.1	500,000	4.100		8/8/2062	415,605	445,350
APPLE INC	SR UNSECURED 09/47 3.75	1,180,000	3.750		9/12/2047	980,049	1,007,201
APPLE INC	SR UNSECURED 09/49 2.95	520,000	2.950		9/11/2049	393,141	381,867
APPLE INC	SR UNSECURED 11/47 3.75	500,000	3.750		11/13/2047	440,100	427,435
APPLIED MATERIALS INC	SR UNSECURED 04/47 4.35	450,000	4.350		4/1/2047	403,932	425,025
APPLIED MATERIALS INC	SR UNSECURED 06/41 5.85	175,000	5.850		6/15/2041	190,279	192,889
APPLIED MATERIALS INC	SR UNSECURED 06/50 2.75	135,000	2.750		6/1/2050	91,955	97,161
APPLIED MATERIALS INC	SR UNSECURED 10/35 5.1	250,000	5.100		10/1/2035	252,965	262,378
APRO LLC	2021 TERM LOAN	336,313	1.000		11/14/2026	327,624	337,154
APTIV PLC	COMPANY GUAR 12/51 3.1	4,995,000	3.100		12/1/2051	2,910,234	3,254,692
APTIV PLC / APTIV CORP	COMPANY GUAR 05/52 4.15	1,445,000	4.150		5/1/2052	1,039,706	1,143,559
APTTUS CORPORATION	2021 TERM LOAN	537,625	1.000		5/8/2028	505,368	539,698
AQGEN ISLAND HOLDINGS, INC.	TERM LOAN	572,544	1.000		8/2/2028	548,452	572,115
ARAGORN PARENT CORPORATION	TERM LOAN	175,000	1.000		6/15/2028	173,820	175,055
ARCELORMITTAL SA	SR UNSECURED 11/32 6.8	204,000	6.800		11/29/2032	213,217	220,608
ARCHER DANIELS MIDLAND C	SR UNSECURED 03/49 4.5	210,000	4.500		3/15/2049	191,211	195,044
ARCHER DANIELS MIDLAND C	SR UNSECURED 04/43 4.016	300,000	4.016		4/16/2043	270,654	257,499
ARCHER DANIELS MIDLAND C	SR UNSECURED 09/35 5.375	100,000	5.375		9/15/2035	107,249	106,961
ARCHER DANIELS MIDLAND C	SR UNSECURED 09/51 2.7	300,000	2.700		9/15/2051	198,612	202,359
ARCHES BUYER INC	SR UNSECURED 144A 12/28 6.125	255,000	6.125		12/1/2028	218,025	220,575
ARCLINE FM HOLDINGS, LLC	2021 TERM LOAN	1,173,000	1.000		6/23/2028	1,118,256	1,174,836
ARCLINE FM HOLDINGS, LLC	2023 INCREMENTAL TERM LOAN B	184,538	1.000		6/23/2028	180,847	184,999
ARCOSA INC	COMPANY GUAR 144A 04/29 4.375	377,000	4.375		4/15/2029	328,693	351,130
ARDAGH METAL PACKAGING	SR SECURED 144A 06/27 6	210,000	6.000		6/15/2027	208,425	209,248
ARDAGH METAL PACKAGING	SR UNSECURED 144A 09/29 4	-	4.000		9/1/2029	210,638	(1,547)
ARDAGH PKG FIN/HLDGS USA	SR SECURED 144A 04/25 5.25	221,000	5.250		4/30/2025	213,541	214,927
ARDAGH PKG FIN/HLDGS USA	SR SECURED 144A 08/26 4.125	654,000	4.125		8/15/2026	601,337	596,775
ARDAGH PKG FIN/HLDGS USA	SR UNSECURED 144A 08/27 5.25	-	5.250		8/15/2027	217,706	(1,435)
ARDONAGH MIDCO 2 PLC	SR UNSECURED 144A 01/27 11.5	486,796	11.500		1/15/2027	462,456	479,290
ARETEC GROUP, INC.	2023 INCREMENTAL TERM LOAN	427,428	1.000		8/9/2030	418,890	427,719
ARIZONA PUBLIC SERVICE	SR UNSECURED 03/49 4.25	250,000	4.250		3/1/2049	191,138	202,053
ARIZONA PUBLIC SERVICE	SR UNSECURED 04/42 4.5	200,000	4.500		4/1/2042	164,414	174,324
ARIZONA PUBLIC SERVICE	SR UNSECURED 05/46 3.75	250,000	3.750		5/15/2046	176,480	190,095
ARIZONA PUBLIC SERVICE	SR UNSECURED 05/50 3.35	1,460,000	3.350		5/15/2050	958,008	1,032,659
ARIZONA PUBLIC SERVICE	SR UNSECURED 08/48 4.2	300,000	4.200		8/15/2048	228,804	239,823
ARIZONA PUBLIC SERVICE	SR UNSECURED 12/31 2.2	490,000	2.200		12/15/2031	373,846	398,091
ARIZONA PUBLIC SERVICE	SR UNSECURED 12/49 3.5	250,000	3.500		12/1/2049	169,583	178,038
ARKO CORP	COMPANY GUAR 144A 11/29 5.125	263,000	5.125		11/15/2029	219,314	227,561
ARSENAL AIC PARENT LLC	SR SECURED 144A 10/30 8	422,000	8.000		10/1/2030	422,000	440,298
ARSENAL AIC PARENT LLC	TERM LOAN	668,982	1.000		8/18/2030	664,833	672,745
ARTHUR J GALLAGHER + CO	SR UNSECURED 02/54 6.75	1,310,000	6.750		2/15/2054	1,297,052	1,528,482
ASBURY AUTOMOTIVE GROUP	COMPANY GUAR 144A 02/32 5	366,000	5.000		2/15/2032	320,865	332,621
ASCEND LEARNING LLC	2021 TERM LOAN	1,174,524	1.000		12/11/2028	1,113,431	1,156,254
ASCENSION HEALTH	SR UNSECURED 11/39 3.106	200,000	3.106		11/15/2039	153,636	156,930
ASCENSION HEALTH	SR UNSECURED 11/46 3.945	1,000,000	3.945		11/15/2046	826,300	861,140
ASCENT RESOURCES/ARU FIN	SR UNSECURED 144A 06/29 5.875	292,000	5.875		6/30/2029	260,356	271,662
ASHTON WOODS USA/FINANCE	SR UNSECURED 144A 04/30 4.625	498,000	4.625		4/1/2030	409,222	446,103
ASIAN DEVELOPMENT BANK	SR UNSECURED 06/28 5.82	580,000	5.820		6/16/2028	621,342	618,976
ASIAN DEVELOPMENT BANK	SR UNSECURED 10/28 6.375	329,000	6.375		10/1/2028	358,771	358,001
ASP DREAM ACQUISITION CO LLC	TERM LOAN B	394,000	1.000		12/15/2028	381,195	393,508
ASTRAZENECA PLC	SR UNSECURED 05/51 3	200,000	3.000		5/28/2051	153,608	149,400
ASTRAZENECA PLC	SR UNSECURED 08/48 4.375	260,000	4.375		8/17/2048	230,857	244,522
ASTRAZENECA PLC	SR UNSECURED 08/50 2.125	400,000	2.125		8/6/2050	255,388	255,772
ASTRAZENECA PLC	SR UNSECURED 09/37 6.45	4,775,000	6.450		9/15/2037	5,318,767	5,580,495
ASTRAZENECA PLC	SR UNSECURED 09/42 4	550,000	4.000		9/18/2042	508,926	500,033
ASURION CORPORATION	2023 TERM LOAN B11	298,496	1.000		8/19/2028	291,052	297,857
AT+T INC	SR UNSECURED 03/48 4.5	214,000	4.500		3/9/2048	174,239	186,674
AT+T INC	SR UNSECURED 05/36 6.8	1,020,000	6.800		5/15/2036	1,064,778	1,131,200
AT+T INC	SR UNSECURED 05/46 4.75	745,000	4.750		5/15/2046	629,830	673,376
AT+T INC	SR UNSECURED 06/31 2.75	700,000	2.750		6/1/2031	580,097	613,676
AT+T INC	SR UNSECURED 06/41 3.5	1,820,000	3.500		6/1/2041	1,357,229	1,445,226
AT+T INC	SR UNSECURED 06/44 4.65	745,000	4.650		6/1/2044	625,360	663,169
AT+T INC	SR UNSECURED 08/37 4.9	1,085,000	4.900		8/15/2037	997,224	1,047,926
AT+T INC	SR UNSECURED 08/40 6	395,000	6.000		8/15/2040	396,197	418,305
AT+T INC	SR UNSECURED 09/53 3.5	23,649,000	3.500		9/15/2053	15,994,004	17,162,316
AT+T INC	SR UNSECURED 09/55 3.55	4,510,000	3.550		9/15/2055	2,824,222	3,242,600
AT+T INC	SR UNSECURED 11/31 8.75	681,000	8.750		11/15/2031	805,180	815,906
AT+T INC	SR UNSECURED 11/46 5.15	1,255,000	5.150		11/15/2046	1,125,133	1,199,667
AT+T INC	SR UNSECURED 12/33 2.55	600,000	2.550		12/1/2033	461,106	489,012
AT+T INC	SR UNSECURED 12/42 4.3	630,000	4.300		12/15/2042	516,846	548,213
ATHENE HOLDING LTD	SR UNSECURED 02/33 6.65	1,825,000	6.650		2/1/2033	1,804,706	1,936,873
ATHENE HOLDING LTD	SR UNSECURED 05/52 3.45	4,130,000	3.450		5/15/2052	2,535,118	2,775,071
ATI INC	SR UNSECURED 08/30 7.25	355,000	7.250		8/15/2030	358,550	369,338
ATI INC	SR UNSECURED 10/29 4.875	264,000	4.875		10/1/2029	241,465	246,037
ATI INC	SR UNSECURED 10/31 5.125	358,000	5.125		10/1/2031	315,378	332,049
ATKORE INC	SR UNSECURED 144A 06/31 4.25	259,000	4.250		6/1/2031	222,093	231,160
ATLANTICA SUSTAIN INFRA	COMPANY GUAR 144A 06/28 4.125	233,000	4.125		6/15/2028	207,953	218,365
ATLAS CC ACQUISITION CORP	TERM LOAN B	757,435	1.000		5/25/2028	661,760	707,429
ATLAS CC ACQUISITION CORP	TERM LOAN C	153,553	1.000		5/25/2028	134,132	143,415
ATLAS LUXCO 4 / ALL UNI	SR SECURED 144A 06/28 4.625	733,000	4.625		6/1/2028	608,910	669,867
ATMOS ENERGY CORP	SR UNSECURED 02/52 2.85	75,000	2.850		2/15/2052	51,200	50,786
ATMOS ENERGY CORP	SR UNSECURED 03/49 4.125	650,000	4.125		3/15/2049	531,577	558,331
ATMOS ENERGY CORP	SR UNSECURED 09/49 3.375	80,000	3.375		9/15/2049	58,066	60,967
ATMOS ENERGY CORP	SR UNSECURED 10/44 4.125	500,000	4.125		10/15/2044	410,230	442,490
ATMOS ENERGY CORP	SR UNSECURED 10/52 5.75	200,000	5.750		10/15/2052	208,766	219,766
ATMOS ENERGY CORP	SR UNSECURED 11/33 5.9	475,000	5.900		11/15/2033	474,413	515,347
ATMOS ENERGY CORP	SR UNSECURED 11/53 6.2	175,000	6.200		11/15/2053	172,111	205,153
ATS CORP	COMPANY GUAR 144A 12/28 4.125	500,000	4.125		12/15/2028	432,930	459,865
AUST + NZ BANKING GROUP	COVERED 144A 06/26 4.675	1,100,000	4.675		6/15/2026	1,100,000	1,101,045
AVALONBAY COMMUNITIES	SR UNSECURED 04/48 4.35	120,000	4.350		4/15/2048	97,832	101,467
AVALONBAY COMMUNITIES	SR UNSECURED 10/46 3.9	200,000	3.900		10/15/2046	153,136	162,674
AVISON YOUNG (CANADA) INC	TERM LOAN	104,775	1.000		1/31/2026	87,749	34,314

Corporate obligations (continued):

AVISTA CORP 1ST MORTGAGE 06/48 4.35	250,000	4.350	%	6/1/2048	$ 207,393	$ 210,930
AXALTA COATING SYSTEMS COMPANY GUAR 144A 02/29 3.375	241,000	3.375		2/15/2029	210,273	216,281
AXALTA COATING SYSTEMS D COMPANY GUAR 144A 02/31 7.25	272,000	7.250		2/15/2031	272,000	285,255
AXIS SPECIALTY FINAN PLC COMPANY GUAR 04/45 5.15	595,000	5.150		4/1/2045	507,226	526,581
AZUL SECURED FINANCE LLP SR SECURED 144A 08/28 11.93	244,000	11.930		8/28/2028	241,004	252,337
B+G FOODS INC SR SECURED 144A 09/28 8	426,000	8.000		9/15/2028	423,879	447,317
BACARDI LTD COMPANY GUAR 144A 05/25 4.45	720,000	4.450		5/15/2025	700,632	709,841
BACARDI LTD COMPANY GUAR 144A 05/48 5.3	980,000	5.300		5/15/2048	872,817	937,390
BAKEMARK HOLDINGS INC 2021 TERM LOAN	245,000	1.000		9/5/2028	236,043	242,167
BAKEMARK HOLDINGS, INC. 2023 INCREMENTAL TERM LOAN	132,848	1.000		9/5/2028	127,539	132,516
BAKER HUGHES HLDGS LLC SR UNSECURED 09/40 5.125	300,000	5.125		9/15/2040	280,105	302,994
BAKER HUGHES LLC/CO OBL SR UNSECURED 12/47 4.08	500,000	4.080		12/15/2047	389,985	422,925
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/50 2.9	150,000	2.900		6/15/2050	103,745	101,873
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/52 4.55	65,000	4.550		6/1/2052	57,406	59,558
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/53 5.4	1,670,000	5.400		6/1/2053	1,664,449	1,723,173
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/46 3.5	200,000	3.500		8/15/2046	158,396	152,932
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/47 3.75	200,000	3.750		8/15/2047	165,000	158,214
BALTIMORE GAS + ELECTRIC SR UNSECURED 09/48 4.25	350,000	4.250		9/15/2048	304,631	302,351
BANCA MONTE DEI PASCHI S COVERED REGS 10/27 0.875	400,000	0.875		10/8/2027	379,896	412,426
BANCO DE CREDITO DEL PER SR UNSECURED 144A 09/24 4.65	1,300,000	4.650		9/17/2024	318,699	344,999
BANCO SANTANDER SA 03/26 1.849	200,000	1.849		3/25/2026	176,528	185,130
BANFF MERGER SUB INC 2021 USD 2ND LIEN TERM LOAN	210,112	1.000		2/27/2026	210,668	210,112
BANGL LLC TERM LOAN B	344,507	1.000		2/1/2029	337,622	345,475
BANK OF AMERICA CORP JR SUBORDINA 12/99 VAR	465,000	1.000		12/31/2099	430,390	457,086
BANK OF AMERICA CORP SR UNSECURED 01/28 VAR	3,075,000	1.000		1/20/2028	2,869,344	2,954,399
BANK OF AMERICA CORP SR UNSECURED 01/44 5	550,000	5.000		1/21/2044	505,665	539,347
BANK OF AMERICA CORP SR UNSECURED 01/48 VAR	800,000	1.000		1/20/2048	686,639	718,944
BANK OF AMERICA CORP SR UNSECURED 01/49 VAR	500,000	1.000		1/23/2049	406,230	420,230
BANK OF AMERICA CORP SR UNSECURED 02/31 VAR	955,000	1.000		2/13/2031	776,214	820,078
BANK OF AMERICA CORP SR UNSECURED 02/42 5.875	520,000	5.875		2/7/2042	576,810	560,446
BANK OF AMERICA CORP SR UNSECURED 03/50 VAR	950,000	1.000		3/15/2050	779,181	836,171
BANK OF AMERICA CORP SR UNSECURED 03/51 VAR	2,975,000	1.000		3/20/2051	2,396,465	2,503,254
BANK OF AMERICA CORP SR UNSECURED 03/52 VAR	500,000	1.000		3/13/2052	351,425	384,610
BANK OF AMERICA CORP SR UNSECURED 04/29 VAR	600,000	1.000		4/25/2029	600,000	603,714
BANK OF AMERICA CORP SR UNSECURED 04/33 VAR	2,665,000	1.000		4/27/2033	2,437,676	2,540,225
BANK OF AMERICA CORP SR UNSECURED 04/34 VAR	1,365,000	1.000		4/25/2034	1,364,786	1,368,140
BANK OF AMERICA CORP SR UNSECURED 04/38 VAR	1,295,000	1.000		4/24/2038	1,154,063	1,168,958
BANK OF AMERICA CORP SR UNSECURED 04/40 VAR	920,000	1.000		4/23/2040	766,131	803,970
BANK OF AMERICA CORP SR UNSECURED 04/42 VAR	1,450,000	1.000		4/22/2042	1,113,586	1,135,408
BANK OF AMERICA CORP SR UNSECURED 04/44 4.875	50,000	4.875		4/1/2044	49,441	48,580
BANK OF AMERICA CORP SR UNSECURED 06/29 VAR	1,060,000	1.000		6/14/2029	891,979	934,199
BANK OF AMERICA CORP SR UNSECURED 06/41 VAR	1,850,000	1.000		6/19/2041	1,262,417	1,322,528
BANK OF AMERICA CORP SR UNSECURED 07/30 VAR	110,000	1.000		7/23/2030	94,609	99,738
BANK OF AMERICA CORP SR UNSECURED 07/32 VAR	3,760,000	1.000		7/21/2032	2,895,614	3,070,190
BANK OF AMERICA CORP SR UNSECURED 07/52 VAR	650,000	1.000		7/21/2052	405,997	458,185
BANK OF AMERICA CORP SR UNSECURED 10/32 VAR	835,000	1.000		10/20/2032	666,445	692,273
BANK OF AMERICA CORP SR UNSECURED 10/51 VAR	400,000	1.000		10/24/2051	245,216	270,236
BANK OF AMERICA CORP SR UNSECURED REGS 09/26 VAR	600,000	1.000		9/22/2026	632,096	666,071
BANK OF AMERICA CORP SUBORDINATED 01/37 6.11	300,000	6.110		1/29/2037	313,740	319,857
BANK OF AMERICA CORP SUBORDINATED 03/26 4.45	1,705,000	4.450		3/3/2026	1,670,678	1,686,228
BANK OF AMERICA CORP SUBORDINATED 03/37 VAR	1,425,000	1.000		3/8/2037	1,179,986	1,251,164
BANK OF AMERICA CORP SUBORDINATED 04/25 3.95	1,525,000	3.950		4/21/2025	1,484,145	1,499,151
BANK OF AMERICA CORP SUBORDINATED 05/38 7.75	6,410,000	7.750		5/14/2038	7,451,176	7,795,906
BANK OF AMERICA CORP SUBORDINATED 11/27 4.183	525,000	4.183		11/25/2027	497,963	510,216
BANK OF AMERICA NA SUBORDINATED 10/36 6	5,400,000	6.000		10/15/2036	5,516,802	5,856,408
BANK OF NOVA SCOTIA JR SUBORDINA 12/99 VAR	3,710,000	1.000		12/31/2099	3,527,236	3,543,607
BANK OF NY MELLON CORP SR UNSECURED 10/33 VAR	475,000	1.000		10/25/2033	492,380	503,576
BANNER HEALTH SR UNSECURED 01/42 2.907	200,000	2.907		1/1/2042	145,116	147,824
BANNER HEALTH UNSECURED 01/50 3.181	200,000	3.181		1/1/2050	139,780	147,976
BANNER HEALTH UNSECURED 01/51 2.913	100,000	2.913		1/1/2051	65,849	68,167
BAPTIST HEALTHCARE UNSECURED 08/50 3.54	250,000	3.540		8/15/2050	179,440	184,455
BAPTIST HLTH SFL OBL GR SR SECURED 11/71 3.115	200,000	3.115		11/15/2071	113,778	119,316
BARCLAYS PLC SR UNSECURED 05/27 VAR	800,000	1.000		5/9/2027	797,758	807,153
BARCLAYS PLC SR UNSECURED 05/29 VAR	1,050,000	1.000		5/16/2029	986,087	1,030,754
BARCLAYS PLC SR UNSECURED 05/34 VAR	900,000	1.000		5/9/2034	900,000	933,462
BARCLAYS PLC SR UNSECURED 08/28 VAR	650,000	1.000		8/9/2028	629,551	653,010
BARCLAYS PLC SR UNSECURED 11/33 VAR	225,000	1.000		11/2/2033	236,527	251,937
BARCLAYS PLC SUBORDINATED 05/26 5.2	275,000	5.200		5/12/2026	267,438	273,218
BARCLAYS PLC SUBORDINATED 05/28 4.836	450,000	4.836		5/9/2028	414,900	439,398
BARCLAYS PLC SUBORDINATED 06/34 VAR	1,375,000	1.000		6/27/2034	1,413,791	1,465,365
BARNES GROUP INC TERM LOAN B	204,488	1.000		9/3/2030	202,959	205,408
BARRICK INTL BARBADOS COMPANY GUAR 144A 10/36 6.35	1,915,000	6.350		10/15/2036	1,991,670	2,085,339
BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7	2,140,000	5.700		5/30/2041	2,149,288	2,255,817
BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75	5,335,000	5.750		5/1/2043	5,317,692	5,707,063
BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95	875,000	5.950		10/15/2039	892,448	936,145
BAT CAPITAL CORP COMPANY GUAR 03/28 2.259	200,000	2.259		3/25/2028	165,984	178,958
BAT CAPITAL CORP COMPANY GUAR 03/31 2.726	575,000	2.726		3/25/2031	448,627	482,207
BAT CAPITAL CORP COMPANY GUAR 03/32 4.742	1,250,000	4.742		3/16/2032	1,109,150	1,199,138
BAT CAPITAL CORP COMPANY GUAR 03/52 5.65	200,000	5.650		3/16/2052	164,862	180,528
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343	280,000	6.343		8/2/2030	280,000	293,972
BAT CAPITAL CORP COMPANY GUAR 08/33 6.421	1,575,000	6.421		8/2/2033	1,602,558	1,647,907
BAT CAPITAL CORP COMPANY GUAR 08/37 4.39	20,032,000	4.390		8/15/2037	15,330,766	16,773,395
BAT CAPITAL CORP COMPANY GUAR 08/47 4.54	325,000	4.540		8/15/2047	229,635	249,512
BAT CAPITAL CORP COMPANY GUAR 09/40 3.734	75,000	3.734		9/25/2040	50,927	55,133
BAT CAPITAL CORP COMPANY GUAR 09/50 3.984	125,000	3.984		9/25/2050	81,795	87,973
BAT CAPITAL CORP COMPANY GUAR 10/32 7.75	1,160,000	7.750		10/19/2032	1,247,673	1,309,501
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931	85,000	5.931		2/2/2029	85,128	88,317
BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625	-	6.625		10/1/2030	717,493	(12,912)
BAUSCH + LOMB ESCROW COR SR SECURED 144A 10/28 8.375	629,000	8.375		10/1/2028	632,068	663,557
BAYCARE HEALTH SYSTEM SR UNSECURED 11/50 3.831	250,000	3.831		11/15/2050	198,523	207,178
BAYER US FINANCE II LLC COMPANY GUAR 144A 04/45 3.95	2,510,000	3.950		4/15/2045	1,816,412	1,827,431
BAYER US FINANCE II LLC COMPANY GUAR 144A 07/64 4.7	6,815,000	4.700		7/15/2064	5,374,105	5,296,073
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	525,000	4.375		12/15/2028	492,828	498,876
BAYER US FINANCE LLC COMPANY GUAR 144A 11/30 6.375	275,000	6.375		11/21/2030	273,807	282,937

Corporate obligations (continued):

BAYER US FINANCE LLC	COMPANY GUAR 144A 11/33 6.5	3,350,000	6.500	%	11/21/2033	$ 3,350,892	$ 3,461,958
BAYER US FINANCE LLC	COMPANY GUAR 144A 11/53 6.875	1,215,000	6.875		11/21/2053	1,214,538	1,293,975
BAYLOR SCOTT + WHITE HOL	UNSECURED 11/45 4.185	250,000	4.185		11/15/2045	209,455	224,345
BAYLOR SCOTT + WHITE HOL	UNSECURED 11/50 2.839	250,000	2.839		11/15/2050	162,935	172,700
BAYTEX ENERGY CORP	COMPANY GUAR 144A 04/30 8.5	218,000	8.500		4/30/2030	216,099	225,610
BAYTEX ENERGY CORP	SR UNSECURED 144A 04/27 8.75	724,000	8.750		4/1/2027	733,530	748,001
BCPE EMPIRE HOLDINGS INC	2023 EXTENDED TERM LOAN	1,012,091	1.000		12/11/2028	1,012,091	1,016,079
BEACON ROOFING SUPPLY IN	COMPANY GUAR 144A 05/29 4.125	352,000	4.125		5/15/2029	292,508	320,904
BELLRING BRANDS INC	COMPANY GUAR 144A 03/30 7	-	7.000		3/15/2030	401,149	(8,959)
BELO CORP	COMPANY GUAR 09/27 7.25	345,000	7.250		9/15/2027	327,405	345,907
BELRON FINANCE US LLC	2023 TERM LOAN	94,288	1.000		4/18/2029	93,823	94,582
BENTELER INTERNATIONAL A	SR SECURED 144A 05/28 10.5	725,000	10.500		5/15/2028	734,538	763,737
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 01/49 4.45	3,230,000	4.450		1/15/2049	2,795,898	2,828,737
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 02/45 4.5	180,000	4.500		2/1/2045	164,208	166,464
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 04/36 6.125	4,607,000	6.125		4/1/2036	4,834,263	4,992,329
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/37 5.95	190,000	5.950		5/15/2037	205,394	201,980
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/51 2.85	270,000	2.850		5/15/2051	181,053	182,385
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/53 4.6	1,260,000	4.600		5/1/2053	1,245,414	1,121,627
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 07/48 3.8	500,000	3.800		7/15/2048	385,655	393,570
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 10/50 4.25	525,000	4.250		10/15/2050	435,320	444,869
BERKSHIRE HATHAWAY ENERG	SR UNSECURED 11/43 5.15	350,000	5.150		11/15/2043	352,412	344,379
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 01/40 5.75	350,000	5.750		1/15/2040	380,006	395,549
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 01/49 4.25	500,000	4.250		1/15/2049	445,105	465,915
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 01/51 2.5	220,000	2.500		1/15/2051	137,502	143,706
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 03/52 3.85	4,880,000	3.850		3/15/2052	3,903,307	4,077,533
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 05/42 4.4	250,000	4.400		5/15/2042	245,220	241,485
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 05/43 4.3	200,000	4.300		5/15/2043	182,852	187,142
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 08/48 4.2	875,000	4.200		8/15/2048	769,851	805,193
BERKSHIRE HATHAWAY FIN	COMPANY GUAR 10/50 2.85	605,000	2.850		10/15/2050	409,715	423,645
BERKSHIRE HATHAWAY INC	SR UNSECURED 02/43 4.5	300,000	4.500		2/11/2043	280,452	291,396
BERLIN PACKAGING LLC	2021 FIRST LIEN TERM LOAN B	488,750	1.000		3/11/2028	471,377	489,889
BERRY GLOBAL INC	SR SECURED 01/26 1.57	1,165,000	1.570		1/15/2026	1,037,805	1,082,285
BERRY PETROLEUM CO LLC	COMPANY GUAR 144A 02/26 7	497,000	7.000		2/15/2026	456,465	480,848
BETTCHER INDUSTRIES INC	2022 TERM LOAN	160,000	1.000		12/14/2028	156,806	160,600
BETTCHER INDUSTRIES INC	TERM LOAN	245,625	1.000		12/14/2028	231,502	244,781
BHP BILLITON FIN USA LTD	COMPANY GUAR 02/42 4.125	400,000	4.125		2/24/2042	368,502	362,012
BHP BILLITON FIN USA LTD	COMPANY GUAR 09/33 5.25	790,000	5.250		9/8/2033	783,340	819,246
BHP BILLITON FIN USA LTD	COMPANY GUAR 09/43 5	825,000	5.000		9/30/2043	799,260	831,188
BHP BILLITON FIN USA LTD	COMPANY GUAR 09/53 5.5	285,000	5.500		9/8/2053	275,740	310,753
BIFM CA BUYER INC.	TERM LOAN B	556,937	1.000		6/1/2026	533,267	558,070
BIP PIPECO HOLDINGS LLC	TERM LOAN B	185,000	1.000		12/6/2030	184,082	184,769
BLACKSTONE HOLDINGS FINA	COMPANY GUAR 144A 10/26 1	1,000,000	1.000		10/5/2026	944,687	1,035,389
BLERIOT US BIDCO INC.	2023 TERM LOAN B	128,728	1.000		10/31/2028	128,091	129,406
BLOOMIN BRANDS INC/OSI	COMPANY GUAR 144A 04/29 5.125	464,000	5.125		4/15/2029	396,507	428,054
BLUE CROSS BLUE SHIELD M	SR UNSECURED 144A 05/25 3.79	350,000	3.790		5/1/2025	334,289	340,228
BLUE RIBBON LLC	2021 TERM LOAN B	754,375	1.000		5/8/2028	568,610	661,021
BMO MORTGAGE TRUST	BMO 2023 5C2 A3	1,400,000	1.000		11/15/2056	1,441,995	1,517,310
BNP PARIBAS	144A 01/27 VAR	400,000	1.000		1/13/2027	349,612	368,848
BNP PARIBAS	144A 06/27 VAR	335,000	1.000		6/30/2027	291,537	306,786
BNP PARIBAS	144A 06/29 VAR	265,000	1.000		6/12/2029	258,417	268,797
BNP PARIBAS	SUBORDINATED 144A 03/27 4.625	1,200,000	4.625		3/13/2027	1,137,936	1,175,160
BNP PARIBAS	SUBORDINATED 144A 05/26 4.375	325,000	4.375		5/12/2026	309,644	316,508
BNP PARIBAS	SUBORDINATED 144A 08/35 VAR	325,000	1.000		8/12/2035	236,542	266,763
BNP PARIBAS	SUBORDINATED 144A 09/25 4.375	1,675,000	4.375		9/28/2025	1,626,425	1,637,949
BNSF RAILWAY CO 2015 1 P	PASS THRU CE 144A 06/28 3.442	340,144	3.442		6/16/2028	318,895	325,153
BOEING CO	SR UNSECURED 02/33 6.125	235,000	6.125		2/15/2033	238,819	253,382
BOEING CO	SR UNSECURED 05/49 3.9	525,000	3.900		5/1/2049	403,027	415,779
BOEING CO	SR UNSECURED 05/50 5.805	1,135,000	5.805		5/1/2050	1,061,824	1,175,349
BOEING CO	SR UNSECURED 06/46 3.375	420,000	3.375		6/15/2046	291,392	308,566
BOEING CO	SR UNSECURED 08/59 3.95	350,000	3.950		8/1/2059	235,032	267,775
BOEING CO	SR UNSECURED 11/48 3.85	2,255,000	3.850		11/1/2048	1,496,568	1,751,120
BOISE CASCADE COMPANY	COMPANY GUAR 144A 07/30 4.875	260,000	4.875		7/1/2030	226,299	244,124
BOMBARDIER INC	SR UNSECURED 144A 02/28 6	847,000	6.000		2/15/2028	794,688	825,215
BOMBARDIER INC	SR UNSECURED 144A 11/30 8.75	215,000	8.750		11/15/2030	215,000	228,911
BOMBARDIER RECREATIONAL PRODS	2020 TERM LOAN	506,258	1.000		5/24/2027	501,224	504,359
BOMBARDIER RECRETNL PRDTS INC.	2022 INCREMENTAL TERM LOAN B	594,011	1.000		12/13/2029	583,643	594,629
BON SECOURS MERCY	SECURED 06/50 3.205	40,000	3.205		6/1/2050	26,654	28,252
BORR IHC LTD / BORR FIN	SR SECURED 144A 11/28 10	284,000	10.000		11/15/2028	277,610	295,360
BOSTON PROPERTIES LP	SR UNSECURED 01/25 3.2	1,450,000	3.200		1/15/2025	1,386,882	1,409,429
BOSTON PROPERTIES LP	SR UNSECURED 02/24 3.8	300,000	3.800		2/1/2024	294,633	299,433
BOSTON PROPERTIES LP	SR UNSECURED 03/30 2.9	625,000	2.900		3/15/2030	533,231	535,106
BOSTON PROPERTIES LP	SR UNSECURED 12/27 6.75	250,000	6.750		12/1/2027	255,765	261,763
BOYNE USA INC	SR UNSECURED 144A 05/29 4.75	447,000	4.750		5/15/2029	398,238	420,354
BP CAP MARKETS AMERICA	COMPANY GUAR 02/33 4.812	5,315,000	4.812		2/13/2033	5,122,243	5,358,636
BP CAP MARKETS AMERICA	COMPANY GUAR 02/50 3	1,280,000	3.000		2/24/2050	869,588	905,293
BP CAP MARKETS AMERICA	COMPANY GUAR 02/61 3.379	750,000	3.379		2/8/2061	509,730	543,000
BP CAP MARKETS AMERICA	COMPANY GUAR 03/52 3.001	350,000	3.001		3/17/2052	230,713	245,525
BP CAP MARKETS AMERICA	COMPANY GUAR 06/41 3.06	1,650,000	3.060		6/17/2041	1,221,380	1,276,457
BP CAP MARKETS AMERICA	COMPANY GUAR 06/51 2.939	830,000	2.939		6/4/2051	546,472	574,924
BP CAP MARKETS AMERICA	COMPANY GUAR 11/50 2.772	4,186,000	2.772		11/10/2050	2,672,426	2,799,597
BPCE SA	144A 01/32 VAR	250,000	1.000		1/20/2032	186,900	200,255
BPCE SA	144A 10/27 VAR	600,000	1.000		10/19/2027	600,000	617,418
BRAND INDUSTRIAL SERVICE	SR SECURED 144A 08/30 10.375	325,000	10.375		8/1/2030	330,688	343,697
BRAVO RESIDENTIAL FUNDING TRUS	BRAVO 2023 RPL1 A1 144A	341,994	1.000		5/25/2063	329,620	337,199
BREAD FINANCIAL HLDGS	COMPANY GUAR 144A 03/29 9.75	262,000	9.750		3/15/2029	262,000	271,610
BRIDGEBIO PHARMA INC	SR UNSECURED 03/27 2.5	198,000	2.500		3/15/2027	234,272	238,689
BRISTOL MYERS SQUIBB CO	SR UNSECURED 02/48 4.55	465,000	4.550		2/20/2048	441,262	421,058
BRISTOL MYERS SQUIBB CO	SR UNSECURED 03/42 3.55	600,000	3.550		3/15/2042	486,990	490,920
BRISTOL MYERS SQUIBB CO	SR UNSECURED 03/52 3.7	600,000	3.700		3/15/2052	472,804	471,498
BRISTOL MYERS SQUIBB CO	SR UNSECURED 03/62 3.9	400,000	3.900		3/15/2062	307,488	312,132
BRISTOL MYERS SQUIBB CO	SR UNSECURED 06/39 4.125	690,000	4.125		6/15/2039	613,941	621,725
BRISTOL MYERS SQUIBB CO	SR UNSECURED 08/42 3.25	260,000	3.250		8/1/2042	198,455	200,689
BRISTOL MYERS SQUIBB CO	SR UNSECURED 10/49 4.25	1,500,000	4.250		10/26/2049	1,289,010	1,301,655
BRISTOL MYERS SQUIBB CO	SR UNSECURED 11/40 2.35	400,000	2.350		11/13/2040	252,392	279,620

Corporate obligations (continued):

BRISTOL MYERS SQUIBB CO	SR UNSECURED 11/47 4.35	600,000	4.350	%	11/15/2047	$ 528,588	$ 529,080
BRISTOL MYERS SQUIBB CO	SR UNSECURED 11/50 2.55	430,000	2.550		11/13/2050	269,339	272,599
BRISTOL MYERS SQUIBB CO	SR UNSECURED 11/53 6.25	440,000	6.250		11/15/2053	458,564	503,589
BRISTOL MYERS SQUIBB CO	SR UNSECURED 11/63 6.4	440,000	6.400		11/15/2063	462,282	509,766
BRIXMOR OPERATING PART	SR UNSECURED 06/24 3.65	300,000	3.650		6/15/2024	290,763	296,016
BRIXMOR OPERATING PART	SR UNSECURED 06/26 4.125	702,000	4.125		6/15/2026	661,923	679,803
BRIXMOR OPERATING PART	SR UNSECURED 08/31 2.5	205,000	2.500		8/16/2031	156,792	171,948
BROADCOM INC	SR UNSECURED 144A 05/37 4.926	8,440,000	4.926		5/15/2037	7,453,385	8,167,641
BROADCOM INC	SR UNSECURED 144A 11/35 3.137	1,210,000	3.137		11/15/2035	889,677	993,386
BROOKFIELD FINANCE INC	COMPANY GUAR 02/52 3.625	150,000	3.625		2/15/2052	102,477	106,587
BROOKFIELD FINANCE INC	COMPANY GUAR 03/51 3.5	330,000	3.500		3/30/2051	209,464	241,309
BROOKFIELD FINANCE INC	COMPANY GUAR 09/47 4.7	280,000	4.700		9/20/2047	225,030	243,387
BROOKFLD FIN LLC/FIN INC	COMPANY GUAR 04/50 3.45	200,000	3.450		4/15/2050	126,320	139,258
BROWN FORMAN CORP	SR UNSECURED 04/38 4	250,000	4.000		4/15/2038	218,963	226,408
BROWN GROUP HOLDING, LLC	TERM LOAN B	1,178,275	1.000		6/7/2028	1,158,804	1,180,962
BUCKEYE PARTNERS LP	2021 TERM LOAN B	99,432	1.000		11/1/2026	99,316	99,800
BUCKEYE PARTNERS LP	2023 TERM LOAN B	111,951	1.000		11/22/2030	111,951	112,453
BUCKEYE PARTNERS LP	SR UNSECURED 12/27 4.125	307,000	4.125		12/1/2027	268,594	291,018
BUILDERS FIRSTSOURCE INC	COMPANY GUAR 144A 02/32 4.25	239,000	4.250		2/1/2032	193,764	215,573
BUILDERS FIRSTSOURCE INC	COMPANY GUAR 144A 06/32 6.375	378,000	6.375		6/15/2032	355,037	386,006
BUKIT MAKMUR MANDIRI UTA	SR SECURED 144A 02/26 7.75	-	7.750		2/10/2026	390,155	(13,672)
BURLINGTN NO SF 06 1 TR	PASS THRU CE 01/24 5.72	23,345	5.720		1/15/2024	23,335	23,289
BURLINGTN NO SF 06 2 TR	PASS THRU CE 04/24 5.629	11,223	5.629		4/1/2024	11,125	11,150
BURLINGTN NORTH SANTA FE	SR UNSECURED 01/53 4.45	650,000	4.450		1/15/2053	577,376	612,606
BURLINGTN NORTH SANTA FE	SR UNSECURED 02/50 3.55	500,000	3.550		2/15/2050	382,825	402,675
BURLINGTN NORTH SANTA FE	SR UNSECURED 02/51 3.05	100,000	3.050		2/15/2051	74,956	72,244
BURLINGTN NORTH SANTA FE	SR UNSECURED 03/43 4.45	750,000	4.450		3/15/2043	708,268	696,533
BURLINGTN NORTH SANTA FE	SR UNSECURED 04/44 4.9	800,000	4.900		4/1/2044	755,144	789,168
BURLINGTN NORTH SANTA FE	SR UNSECURED 04/54 5.2	3,190,000	5.200		4/15/2054	2,909,184	3,319,993
BURLINGTN NORTH SANTA FE	SR UNSECURED 04/54 5.2	570,000	5.200		4/15/2054	578,305	593,228
BURLINGTN NORTH SANTA FE	SR UNSECURED 05/37 6.15	225,000	6.150		5/1/2037	256,381	252,646
BURLINGTN NORTH SANTA FE	SR UNSECURED 05/40 5.75	800,000	5.750		5/1/2040	836,960	870,752
BURLINGTN NORTH SANTA FE	SR UNSECURED 06/52 2.875	135,000	2.875		6/15/2052	90,000	94,319
BURLINGTN NORTH SANTA FE	SR UNSECURED 08/46 3.9	100,000	3.900		8/1/2046	79,327	84,954
BURLINGTN NORTH SANTA FE	SR UNSECURED 09/41 4.95	1,185,000	4.950		9/15/2041	1,093,757	1,180,236
BURLINGTN NORTH SANTA FE	SR UNSECURED 09/43 5.15	245,000	5.150		9/1/2043	253,830	250,513
BURLINGTN NORTH SANTA FE	SR UNSECURED 09/45 4.7	450,000	4.700		9/1/2045	424,445	431,096
BURLINGTN NORTH SANTA FE	SR UNSECURED 09/51 3.3	200,000	3.300		9/15/2051	156,786	151,928
BURLINGTN NORTH SANTA FE	SR UNSECURED 12/48 4.15	500,000	4.150		12/15/2048	424,325	440,065
BWX TECHNOLOGIES INC	COMPANY GUAR 144A 04/29 4.125	224,000	4.125		4/15/2029	196,045	204,400
BWX TECHNOLOGIES INC	COMPANY GUAR 144A 06/28 4.125	221,000	4.125		6/30/2028	198,624	204,931
CADILLAC FAIRVIEW PRP TR	SR UNSECURED 144A 02/29 4.125	1,000,000	4.125		2/1/2029	902,970	943,010
CADILLAC FAIRVIEW PRP TR	SR UNSECURED 144A 10/31 2.5	295,000	2.500		10/15/2031	224,876	238,354
CAESARS ENTERTAIN INC	COMPANY GUAR 144A 10/29 4.625	857,000	4.625		10/15/2029	707,403	773,023
CAESARS ENTERTAIN INC	SR SECURED 144A 02/30 7	291,000	7.000		2/15/2030	291,000	298,403
CAESARS ENTERTAIN INC	SR SECURED 144A 07/25 6.25	600,000	6.250		7/1/2025	590,832	601,632
CALDERYS FINANCING LLC	SR SECURED 144A 06/28 11.25	359,000	11.250		6/1/2028	359,000	376,013
CALIFORNIA ENDOWMENT/THE	UNSECURED 04/51 2.498	125,000	2.498		4/1/2051	76,876	81,171
CALIFORNIA INSTITUTE OF	SR UNSECURED 09/19 3.65	375,000	3.650		9/1/2119	270,283	267,060
CALIFORNIA INSTITUTE OF	UNSECURED 08/45 4.321	140,000	4.321		8/1/2045	122,388	128,044
CALIFORNIA RESOURCES CRP	COMPANY GUAR 144A 02/26 7.125	614,000	7.125		2/1/2026	590,079	622,707
CALLON PETROLEUM	COMPANY GUAR 144A 08/28 8	565,000	8.000		8/1/2028	538,603	577,018
CALLON PETROLEUM CO	COMPANY GUAR 07/26 6.375	100,000	6.375		7/1/2026	145,400	97,763
CALLON PETROLEUM CO	COMPANY GUAR 144A 06/30 7.5	215,000	7.500		6/15/2030	196,725	216,832
CALPINE CONSTRUCTION FINANCE	2023 REFINANCING TERM LOAN B	219,450	1.000		7/31/2030	217,810	219,752
CALPINE CORP	SR SECURED 144A 03/31 3.75	346,000	3.750		3/1/2031	278,585	303,470
CALPINE CORP	SR UNSECURED 144A 02/29 4.625	283,000	4.625		2/1/2029	242,828	262,859
CALPINE CORP	SR UNSECURED 144A 02/31 5	783,000	5.000		2/1/2031	656,859	717,792
CAMBREX CORPORATION	2021 TERM LOAN	650,486	1.000		12/4/2026	646,110	638,940
CAMDEN PROPERTY TRUST	SR UNSECURED 11/49 3.35	125,000	3.350		11/1/2049	87,111	93,773
CAMPBELL SOUP CO	SR UNSECURED 04/30 2.375	685,000	2.375		4/24/2030	570,036	593,731
CANADIAN NATL RAILWAY	SR UNSECURED 01/49 4.45	400,000	4.450		1/20/2049	358,764	370,464
CANADIAN NATL RAILWAY	SR UNSECURED 06/36 6.2	500,000	6.200		6/1/2036	539,850	559,050
CANADIAN NATL RAILWAY	SR UNSECURED 08/46 3.2	288,000	3.200		8/2/2046	218,068	222,601
CANADIAN NATL RAILWAY	SR UNSECURED 08/52 4.4	290,000	4.400		8/5/2052	263,096	272,249
CANOPY GROWTH CORPORATION	TERM LOAN	230,164	1.000		3/18/2026	193,683	190,269
CANPACK SA/CANPACK US	COMPANY GUAR 144A 11/29 3.875	260,000	3.875		11/15/2029	215,150	222,851
CANTOR FITZGERALD LP	SR UNSECURED 144A 04/27 4.5	1,185,000	4.500		4/14/2027	1,097,689	1,137,434
CAPITAL ONE FINANCIAL CO	SR UNSECURED 05/33 VAR	900,000	1.000		5/10/2033	836,028	883,107
CAPITAL ONE FINANCIAL CO	SR UNSECURED 10/31 VAR	1,075,000	1.000		10/30/2031	1,153,221	1,181,307
CAPITAL ONE FINANCIAL CO	SUBORDINATED 10/25 4.2	1,025,000	4.200		10/29/2025	990,499	1,004,869
CAPSTONE ACQUISITION HLDGS INC	2020 DELAYED DRAW TERM LOAN	14,232	1.000		11/12/2027	13,699	14,154
CAPSTONE ACQUISITION HLDGS INC	2020 TERM LOAN	260,657	1.000		11/12/2027	250,882	259,220
CAPSTONE BORROWER INC	SR SECURED 144A 06/30 8	375,000	8.000		6/15/2030	371,250	390,135
CARDENAS MARKETS INC	2022 TERM LOAN	338,372	1.000		8/1/2029	329,918	339,134
CARNIVAL CORP	COMPANY GUAR 144A 03/27 5.75	910,000	5.750		3/1/2027	794,231	887,641
CARNIVAL CORP	COMPANY GUAR 144A 05/29 6	927,000	6.000		5/1/2029	862,615	891,969
CARNIVAL CORP	COMPANY GUAR 144A 06/30 10.5	166,000	10.500		6/1/2030	163,925	181,571
CARNIVAL HLDGS BM LTD	COMPANY GUAR 144A 05/28 10.37	414,000	10.375		5/1/2028	446,846	450,606
CARPENTER TECHNOLOGY	SR UNSECURED 03/30 7.625	406,000	7.625		3/15/2030	406,970	418,659
CARRIAGE PURCHASER INC	SR UNSECURED 144A 10/29 7.875	409,000	7.875		10/15/2029	305,110	334,852
CARROLS RESTAURANT GROUP	COMPANY GUAR 144A 07/29 5.875	79,000	5.875		7/1/2029	55,368	69,769
CARVANA CO	SR SECURED 144A 06/30 13	224,391	13.000		6/1/2030	188,348	188,733
CASE WESTERN RESERVE UNI	UNSECURED 06/22 5.405	250,000	5.405		6/1/2122	234,048	249,273
CATALENT PHARMA SOLUTION	COMPANY GUAR 144A 04/30 3.5	659,000	3.500		4/1/2030	522,703	573,290
CATERPILLAR INC	SR UNSECURED 04/50 3.25	250,000	3.250		4/9/2050	189,090	197,533
CATERPILLAR INC	SR UNSECURED 05/41 5.2	265,000	5.200		5/27/2041	283,963	279,551
CATERPILLAR INC	SR UNSECURED 05/44 4.3	200,000	4.300		5/15/2044	191,994	189,636
CATERPILLAR INC	SR UNSECURED 05/64 4.75	150,000	4.750		5/15/2064	142,326	145,008
CATERPILLAR INC	SR UNSECURED 08/36 6.05	100,000	6.050		8/15/2036	110,796	112,654
CATERPILLAR INC	SR UNSECURED 08/42 3.803	575,000	3.803		8/15/2042	489,837	504,413
CATERPILLAR INC	SR UNSECURED 09/35 5.3	200,000	5.300		9/15/2035	212,776	215,878
CATERPILLAR INC	SR UNSECURED 09/49 3.25	615,000	3.250		9/19/2049	463,458	485,690
CATHOLIC HEALTH SERVICES	SECURED 07/50 3.368	250,000	3.368		7/1/2050	170,608	177,690

Corporate obligations (continued):

CBOE GLOBAL MARKETS INC	SR UNSECURED 12/30 1.625	760,000	1.625	%	12/15/2030	$ 589,798	$ 624,484
CCO HLDGS LLC/CAP CORP	SR UNSECURED 05/32 4.5	625,000	4.500		5/1/2032	497,500	535,288
CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 01/34 4.25	525,000	4.250		1/15/2034	387,476	426,631
CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 02/28 5	699,000	5.000		2/1/2028	634,685	668,789
CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 03/30 4.75	1,972,000	4.750		3/1/2030	1,701,969	1,801,935
CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 05/27 5.125	213,000	5.125		5/1/2027	198,531	205,794
CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 06/33 4.5	675,000	4.500		6/1/2033	517,880	571,145
CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 08/30 4.5	1,655,000	4.500		8/15/2030	1,362,861	1,491,949
CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 09/29 6.375	1,202,000	6.375		9/1/2029	1,137,706	1,185,364
CCRR PARENT INC	TERM LOAN B	677,969	1.000		3/6/2028	650,882	660,173
CD+R HYDRA BUYER INC	FIRST LIEN	493,353	1.000		12/11/2024	473,772	495,511
CELULOSA ARAUCO CONSTITU	SR UNSECURED 08/24 4.5	245,000	4.500		8/1/2024	251,063	241,818
CELULOSA ARAUCO CONSTITU	SR UNSECURED 11/27 3.875	200,000	3.875		11/2/2027	187,158	186,868
CENGAGE LEARNING INC	2021 TERM LOAN B	640,680	1.000		7/14/2026	586,969	643,522
CENOVUS ENERGY INC	SR UNSECURED 06/37 5.25	838,000	5.250		6/15/2037	763,384	800,298
CENOVUS ENERGY INC	SR UNSECURED 11/39 6.75	743,000	6.750		11/15/2039	770,907	808,934
CENTERPOINT ENER HOUSTON	1ST MORTGAGE 03/52 3.6	150,000	3.600		3/1/2052	115,167	118,991
CENTERPOINT ENER HOUSTON	1ST MORTGAGE 04/51 3.35	1,475,000	3.350		4/1/2051	1,085,438	1,120,041
CENTERPOINT ENER HOUSTON	GENL REF MOR 03/48 3.95	590,000	3.950		3/1/2048	482,950	500,733
CENTERPOINT ENER HOUSTON	GENL REF MOR 04/44 4.5	250,000	4.500		4/1/2044	224,023	229,038
CENTERPOINT ENER HOUSTON	GENL REF MOR 04/53 5.3	105,000	5.300		4/1/2053	105,947	109,785
CENTERPOINT ENER HOUSTON	GENL REF MOR 10/52 4.85	100,000	4.850		10/1/2052	95,418	97,354
CENTERPOINT ENERGY RES	SR UNSECURED 01/41 5.85	100,000	5.850		1/15/2041	106,973	104,898
CENTERPOINT ENERGY RES	SR UNSECURED 09/47 4.1	100,000	4.100		9/1/2047	86,224	83,331
CENTRAL NIPPON EXPRESSWY	SR UNSECURED REGS 09/25 0.886	1,000,000	0.886		9/29/2025	894,930	930,420
CENTRAL PARENT INC	2023 TERM LOAN B	655,559	1.000		7/6/2029	654,855	660,030
CENTURY COMMUNITIES	COMPANY GUAR 144A 08/29 3.875	402,000	3.875		8/15/2029	327,323	363,882
CENTURYLINK INC	2020 TERM LOAN B	300,189	1.000		3/15/2027	222,210	208,132
CERDIA FINANZ GMBH	SR SECURED 144A 02/27 10.5	216,000	10.500		2/15/2027	213,570	219,806
CEVA SANTE ANIMALE	2023 USD TERM LOAN B	200,000	1.000		11/1/2030	198,007	200,594
CEVA SANTE ANIMALE	2023 USD TERM LOAN B	132,000	1.000		11/1/2030	130,680	132,392
CF INDUSTRIES INC	COMPANY GUAR 03/34 5.15	760,000	5.150		3/15/2034	719,332	751,853
CFCRE COMMERCIAL MORTGAGE TRUS	CFCRE 2017 C8 A3	2,327,618	3.304		6/15/2050	2,128,932	2,184,298
CHARLES SCHWAB CORP	SR UNSECURED 05/29 VAR	250,000	1.000		5/19/2029	249,580	256,453
CHARLES SCHWAB CORP	SR UNSECURED 05/34 VAR	150,000	1.000		5/19/2034	150,483	154,838
CHARLES SCHWAB CORP	SR UNSECURED 08/34 VAR	525,000	1.000		8/24/2034	541,220	553,392
CHARLES SCHWAB CORP	SR UNSECURED 11/29 VAR	-	1.000		11/17/2029	629,356	(5,130)
CHART INDUSTRIES INC	COMPANY GUAR 144A 01/31 9.5	201,000	9.500		1/1/2031	216,075	218,320
CHART INDUSTRIES INC	SR SECURED 144A 01/30 7.5	400,000	7.500		1/1/2030	410,000	418,100
CHARTER COMM OPT LLC/CAP	SR SECURED 01/29 2.25	500,000	2.250		1/15/2029	423,470	433,835
CHARTER COMM OPT LLC/CAP	SR SECURED 03/50 4.8	565,000	4.800		3/1/2050	410,162	437,350
CHARTER COMM OPT LLC/CAP	SR SECURED 04/38 5.375	800,000	5.375		4/1/2038	666,040	721,416
CHARTER COMM OPT LLC/CAP	SR SECURED 04/48 5.75	1,300,000	5.750		4/1/2048	1,151,917	1,153,724
CHARTER COMM OPT LLC/CAP	SR SECURED 04/53 5.25	-	5.250		4/1/2053	385,920	(8,272)
CHARTER COMM OPT LLC/CAP	SR SECURED 06/62 3.95	3,020,000	3.950		6/30/2062	1,874,637	1,899,912
CHARTER COMM OPT LLC/CAP	SR SECURED 06/62 3.95	300,000	3.950		6/30/2062	176,970	188,733
CHARTER COMM OPT LLC/CAP	SR SECURED 07/49 5.125	600,000	5.125		7/1/2049	453,696	487,290
CHARTER COMM OPT LLC/CAP	SR SECURED 10/45 6.484	9,793,000	6.484		10/23/2045	8,825,171	9,622,700
CHARTER COMM OPT LLC/CAP	SR SECURED 10/55 6.834	3,735,000	6.834		10/23/2055	3,385,361	3,728,688
CHARTER COMMUNIC OPERATING LLC	2023 TERM LOAN B4	450,000	1.000		12/7/2030	447,750	449,217
CHARTER NEX US INC	2021 TERM LOAN	914,834	1.000		12/1/2027	890,321	920,126
CHECKERS HOLDINGS INC	2023 DELAYED DRAW TERM LOAN	126,246	1.000		6/16/2027	119,138	126,246
CHECKERS HOLDINGS INC	2023 PIK SECOND OUT TERM LOAN	360,600	1.000		6/16/2028	360,600	351,585
CHEFS WAREHOUSE LE CO LLC THE	2022 TERM LOAN B	414,375	1.000		8/23/2029	411,785	415,065
CHESAPEAKE ENERGY CORP	COMPANY GUAR 144A 04/29 6.75	422,000	6.750		4/15/2029	414,598	425,925
CHEVRON CORP	SR UNSECURED 05/50 3.078	350,000	3.078		5/11/2050	255,469	264,198
CHEVRON USA INC	COMPANY GUAR 08/50 2.343	205,000	2.343		8/12/2050	129,549	130,710
CHEVRON USA INC	COMPANY GUAR 11/43 5.25	200,000	5.250		11/15/2043	212,096	209,936
CHG HEALTHCARE SERVICES INC.	2023 INCREMENTAL TERM LOAN	200,000	1.000		9/29/2028	198,008	200,646
CHG PPC PARENT LLC	2021 TERM LOAN	451,410	1.000		12/8/2028	439,486	452,538
CHILDREN S HEATH SYS TX	UNSECURED 08/50 2.511	145,000	2.511		8/15/2050	86,590	90,619
CHILDREN S HOSPITAL CORP	COMPANY GUAR 02/50 2.585	300,000	2.585		2/1/2050	182,604	194,556
CHILDREN S HOSPITAL/DC	UNSECURED 07/50 2.928	110,000	2.928		7/15/2050	69,428	72,350
CHILDREN S HOSPITAL/PHIL	SECURED 07/50 2.704	250,000	2.704		7/1/2050	159,538	168,490
CHOBANI LLC/FINANCE CORP	SR SECURED 144A 11/28 4.625	577,000	4.625		11/15/2028	515,427	539,385
CHOBANI, LLC	2023 INCREMENTAL TERM LOAN	221,000	1.000		10/25/2027	220,435	221,644
CHOICE HOTELS INTL INC	SR UNSECURED 12/29 3.7	347,000	3.700		12/1/2029	300,387	307,501
CHS/COMMUNITY HEALTH SYS	SECURED 144A 04/29 6.875	286,000	6.875		4/15/2029	202,500	184,547
CHS/COMMUNITY HEALTH SYS	SECURED 144A 04/30 6.125	1,023,000	6.125		4/1/2030	663,543	662,331
CHS/COMMUNITY HEALTH SYS	SR SECURED 144A 02/31 4.75	464,000	4.750		2/15/2031	352,465	364,769
CHS/COMMUNITY HEALTH SYS	SR SECURED 144A 05/30 5.25	703,000	5.250		5/15/2030	571,417	587,954
CHUBB CORP	COMPANY GUAR 05/37 6	250,000	6.000		5/11/2037	264,525	276,393
CHUBB INA HOLDINGS INC	COMPANY GUAR 03/43 4.15	200,000	4.150		3/13/2043	184,420	180,556
CHUBB INA HOLDINGS INC	COMPANY GUAR 05/36 6.7	350,000	6.700		5/15/2036	388,546	407,085
CHUBB INA HOLDINGS INC	COMPANY GUAR 11/45 4.35	500,000	4.350		11/3/2045	432,795	469,490
CHUBB INA HOLDINGS INC	COMPANY GUAR 12/51 2.85	250,000	2.850		12/15/2051	169,995	181,340
CHUBB INA HOLDINGS INC	COMPANY GUAR 12/61 3.05	355,000	3.050		12/15/2061	248,854	254,027
CHURCHILL DOWNS INC	COMPANY GUAR 144A 01/28 4.75	715,000	4.750		1/15/2028	639,832	685,256
CHURCHILL DOWNS INC	SR UNSECURED 144A 04/30 5.75	556,000	5.750		4/1/2030	498,415	542,094
CI FINANCIAL CORP	SR UNSECURED 06/51 4.1	4,995,000	4.100		6/15/2051	2,943,903	2,930,467
CIGNA GROUP/THE	COMPANY GUAR 08/38 4.8	4,105,000	4.800		8/15/2038	3,809,563	3,968,960
CIGNA GROUP/THE	COMPANY GUAR 10/28 4.375	2,000,000	4.375		10/15/2028	1,928,860	1,983,880
CINCINNATI FINL CORP	SR UNSECURED 11/34 6.125	125,000	6.125		11/1/2034	128,721	130,846
CINEMARK USA INC	COMPANY GUAR 144A 03/26 5.875	319,000	5.875		3/15/2026	306,504	312,224
CINEMARK USA INC	COMPANY GUAR 144A 07/28 5.25	233,000	5.250		7/15/2028	211,448	213,754
CISCO SYSTEMS INC	SR UNSECURED 01/40 5.5	900,000	5.500		1/15/2040	936,549	958,041
CISCO SYSTEMS INC	SR UNSECURED 02/39 5.9	400,000	5.900		2/15/2039	437,692	443,684
CITADEL SECURITIES LP	2023 TERM LOAN B	899,565	1.000		7/29/2030	898,294	902,749
CITGO PETROLEUM CORP	SR SECURED 144A 01/29 8.375	285,000	8.375		1/15/2029	285,000	293,074
CITIGROUP COMMERCIAL MORTGAGE	CGCMT 2016 P6 A4	975,490	3.458		12/10/2049	913,516	932,309
CITIGROUP INC	SR UNSECURED 01/28 VAR	2,100,000	1.000		1/10/2028	1,962,387	2,030,679
CITIGROUP INC	SR UNSECURED 01/39 VAR	375,000	1.000		1/24/2039	309,945	323,423
CITIGROUP INC	SR UNSECURED 01/42 5.875	500,000	5.875		1/30/2042	502,765	530,375
CITIGROUP INC	SR UNSECURED 03/26 VAR	800,000	1.000		3/17/2026	760,440	778,840

Corporate obligations (continued):

CITIGROUP INC	SR UNSECURED 03/31 VAR	225,000	1.000	%	3/31/2031	$	206,618	$ 215,201
CITIGROUP INC	SR UNSECURED 03/33 VAR	600,000	1.000		3/17/2033		513,174	539,610
CITIGROUP INC	SR UNSECURED 03/38 6.875	355,000	6.875		3/5/2038		374,411	397,561
CITIGROUP INC	SR UNSECURED 03/41 VAR	200,000	1.000		3/26/2041		190,662	200,584
CITIGROUP INC	SR UNSECURED 04/48 VAR	100,000	1.000		4/24/2048		74,643	87,410
CITIGROUP INC	SR UNSECURED 07/39 8.125	7,235,000	8.125		7/15/2039		8,901,360	9,315,714
CITIGROUP INC	SR UNSECURED 07/45 4.65	400,000	4.650		7/30/2045		350,993	363,288
CITIGROUP INC	SR UNSECURED 07/48 4.65	1,000,000	4.650		7/23/2048		860,020	921,000
CITIGROUP INC	SR UNSECURED 10/26 3.2	475,000	3.200		10/21/2026		439,451	452,927
CITIGROUP INC	SR UNSECURED 11/42 VAR	390,000	1.000		11/3/2042		281,097	280,476
CITIGROUP INC	SUBORDINATED 05/34 VAR	775,000	1.000		5/25/2034		800,180	801,955
CITIGROUP INC	SUBORDINATED 05/34 VAR	1,635,000	1.000		5/25/2034		1,640,966	1,691,865
CITIGROUP INC	SUBORDINATED 06/25 4.4	1,600,000	4.400		6/10/2025		1,570,400	1,579,296
CITIGROUP INC	SUBORDINATED 08/36 6.125	405,000	6.125		8/25/2036		405,741	430,977
CITY FOOTBALL GROUP LIMITED	TERM LOAN	331,127	1.000		7/21/2028		329,362	330,162
CITY OF HOPE/THE	SR SECURED 11/43 5.623	300,000	5.623		11/15/2043		301,305	300,576
CIVITAS RESOURCES INC	COMPANY GUAR 144A 07/28 8.375	263,000	8.375		7/1/2028		263,000	274,556
CIVITAS RESOURCES INC	COMPANY GUAR 144A 07/31 8.75	264,000	8.750		7/1/2031		264,000	281,041
CIVITAS RESOURCES INC	COMPANY GUAR 144A 10/26 5	660,000	5.000		10/15/2026		609,814	640,068
CIVITAS RESOURCES INC	COMPANY GUAR 144A 11/30 8.625	201,000	8.625		11/1/2030		201,000	213,205
CLARIOS GLOBAL LP	2023 INCREMENTAL TERM LOAN	355,413	1.000		5/6/2030		353,643	356,657
CLARIOS GLOBAL LP/US FIN	SR SECURED 144A 05/28 6.75	267,000	6.750		5/15/2028		267,000	272,399
CLEAN HARBORS INC	COMPANY GUAR 144A 02/31 6.375	241,000	6.375		2/1/2031		241,000	244,870
CLEAR CHANNEL OUTDOOR HO	COMPANY GUAR 144A 04/28 7.75	10,000	7.750		4/15/2028		30,150	8,219
CLEAR CHANNEL OUTDOOR HO	SR SECURED 144A 09/28 9	130,000	9.000		9/15/2028		134,578	135,651
CLEVELAND CLINIC FOUND	UNSECURED 01/14 4.858	140,000	4.858		1/1/2114		118,972	131,456
CLOUD SOFTWARE GROUP, INC.	2022 USD TERM LOAN A	638,360	1.000		9/29/2028		597,549	624,147
CLOUD SOFTWARE GRP INC	SECURED 144A 09/29 9	906,000	9.000		9/30/2029		772,628	861,108
CLOUD SOFTWARE GRP INC	SR SECURED 144A 03/29 6.5	960,000	6.500		3/31/2029		821,400	914,342
CME GROUP INC	SR UNSECURED 06/48 4.15	280,000	4.150		6/15/2048		248,309	253,742
CME GROUP INC	SR UNSECURED 09/43 5.3	260,000	5.300		9/15/2043		269,360	275,972
CNA FINANCIAL CORP	SR UNSECURED 05/24 3.95	650,000	3.950		5/15/2024		638,567	645,242
CNT HOLDINGS I CORP	2020 TERM LOAN	583,500	1.000		11/8/2027		566,255	585,364
CNT PRNT/CDK GLO II/FIN	SR SECURED 144A 06/29 8	300,000	8.000		6/15/2029		301,500	313,128
CNTL AMR BOTTLING CORP	COMPANY GUAR 144A 04/29 5.25	239,000	5.250		4/27/2029		222,801	224,356
CNX MIDSTREAM PART LP	COMPANY GUAR 144A 04/30 4.75	402,000	4.750		4/15/2030		329,909	360,988
CNX RESOURCES CORP	COMPANY GUAR 144A 01/29 6	451,000	6.000		1/15/2029		417,254	432,342
COBHAM ULTRA SENIORCO SARL	USD TERM LOAN B	309,018	1.000		8/3/2029		303,633	305,309
COCA COLA CO/THE	SR UNSECURED 03/50 4.2	250,000	4.200		3/25/2050		240,990	233,935
COCA COLA CO/THE	SR UNSECURED 03/51 2.5	735,000	2.500		3/15/2051		475,545	493,450
COCA COLA CO/THE	SR UNSECURED 03/51 3	785,000	3.000		3/5/2051		570,797	592,816
COCA COLA CO/THE	SR UNSECURED 05/41 2.875	150,000	2.875		5/5/2041		114,383	118,779
COCA COLA CO/THE	SR UNSECURED 06/40 2.5	235,000	2.500		6/1/2040		171,240	177,679
COCA COLA CO/THE	SR UNSECURED 06/50 2.6	520,000	2.600		6/1/2050		374,639	359,190
COCA COLA CO/THE	SR UNSECURED 06/60 2.75	125,000	2.750		6/1/2060		83,448	86,505
COCA COLA FEMSA SAB CV	COMPANY GUAR 11/43 5.25	201,000	5.250		11/26/2043		205,389	200,960
COHERENT CORP	COMPANY GUAR 144A 12/29 5	243,000	5.000		12/15/2029		215,250	230,792
COINBASE GLOBAL INC	COMPANY GUAR 144A 10/28 3.375	568,000	3.375		10/1/2028		422,355	479,261
COLGATE PALMOLIVE CO	SR UNSECURED 08/47 3.7	300,000	3.700		8/1/2047		255,402	262,605
COLONIAL ENTERPRISES INC	COMPANY GUAR 144A 05/30 3.25	530,000	3.250		5/15/2030		458,826	481,086
COLUMBUS MCKINNON CORPORATION	2021 TERM LOAN B	99,708	1.000		5/14/2028		98,586	100,082
COMCAST CORP	COMPANY GUAR 01/51 2.8	350,000	2.800		1/15/2051		210,416	233,240
COMCAST CORP	COMPANY GUAR 02/50 3.45	250,000	3.450		2/1/2050		193,980	191,890
COMCAST CORP	COMPANY GUAR 03/37 6.45	175,000	6.450		3/15/2037		202,897	198,371
COMCAST CORP	COMPANY GUAR 03/38 3.9	500,000	3.900		3/1/2038		442,262	446,975
COMCAST CORP	COMPANY GUAR 03/44 4.75	400,000	4.750		3/1/2044		388,236	378,708
COMCAST CORP	COMPANY GUAR 04/40 3.75	455,000	3.750		4/1/2040		401,023	391,382
COMCAST CORP	COMPANY GUAR 05/53 5.35	1,355,000	5.350		5/15/2053		1,338,465	1,401,043
COMCAST CORP	COMPANY GUAR 05/64 5.5	2,880,000	5.500		5/15/2064		2,856,167	3,029,357
COMCAST CORP	COMPANY GUAR 06/35 5.65	250,000	5.650		6/15/2035		271,375	268,075
COMCAST CORP	COMPANY GUAR 07/36 3.2	300,000	3.200		7/15/2036		256,668	252,186
COMCAST CORP	COMPANY GUAR 07/42 4.65	860,000	4.650		7/15/2042		776,460	806,714
COMCAST CORP	COMPANY GUAR 07/46 3.4	800,000	3.400		7/15/2046		635,336	619,680
COMCAST CORP	COMPANY GUAR 08/34 4.2	500,000	4.200		8/15/2034		461,605	477,820
COMCAST CORP	COMPANY GUAR 08/35 4.4	300,000	4.400		8/15/2035		292,329	289,290
COMCAST CORP	COMPANY GUAR 08/45 4.6	780,000	4.600		8/15/2045		714,828	730,704
COMCAST CORP	COMPANY GUAR 08/52 2.45	560,000	2.450		8/15/2052		326,267	348,040
COMCAST CORP	COMPANY GUAR 08/62 2.65	550,000	2.650		8/15/2062		316,166	337,887
COMCAST CORP	COMPANY GUAR 10/38 4.6	400,000	4.600		10/15/2038		388,104	386,252
COMCAST CORP	COMPANY GUAR 10/48 4.7	560,000	4.700		10/15/2048		500,192	535,287
COMCAST CORP	COMPANY GUAR 10/58 4.95	250,000	4.950		10/15/2058		226,243	244,815
COMCAST CORP	COMPANY GUAR 11/35 6.5	399,000	6.500		11/15/2035		443,836	453,683
COMCAST CORP	COMPANY GUAR 11/39 3.25	385,000	3.250		11/1/2039		320,932	311,850
COMCAST CORP	COMPANY GUAR 11/47 3.969	2,595,000	3.969		11/1/2047		1,870,101	2,177,646
COMCAST CORP	COMPANY GUAR 11/51 2.887	12,781,000	2.887		11/1/2051		8,275,094	8,645,707
COMCAST CORP	COMPANY GUAR 11/52 4.049	500,000	4.049		11/1/2052		395,715	421,625
COMCAST CORP	COMPANY GUAR 11/56 2.937	2,264,000	2.937		11/1/2056		1,400,126	1,489,078
COMCAST CORP	COMPANY GUAR 11/63 2.987	1,600,000	2.987		11/1/2063		1,064,816	1,031,296
COMET ACQUISITION CORP	1ST LIEN INITIAL TERM LOAN	476,190	1.000		10/24/2025		462,800	477,500
COMISION FEDERAL DE ELEC	COMPANY GUAR 144A 05/29 4.688	400,000	4.688		5/15/2029		353,772	375,800
COMM MORTGAGE TRUST	COMM 2014 UBS6 A4	747,142	3.378		12/10/2047		715,941	732,257
COMM MORTGAGE TRUST	COMM 2016 CR28 A3	934,443	3.495		2/10/2049		884,616	902,908
COMMERCIAL METALS CO	SR UNSECURED 01/30 4.125	337,000	4.125		1/15/2030		299,863	308,790
COMMONSPIRIT HEALTH	SECURED 11/42 4.35	300,000	4.350		11/1/2042		259,647	258,750
COMMONSPIRIT HEALTH	SR SECURED 10/49 3.817	280,000	3.817		10/1/2049		208,407	221,645
COMMONSPIRIT HEALTH	SR SECURED 10/49 4.187	350,000	4.187		10/1/2049		289,163	294,931
COMMONSPIRIT HEALTH	SR SECURED 11/52 6.461	-	6.461		11/1/2052		330,832	(4,659)
COMMONWEALTH BANK AUST	COVERED 144A 09/28 5.071	700,000	5.071		9/14/2028		700,000	715,575
COMMONWEALTH EDISON CO	1ST MORTGAGE 01/44 4.7	3,000,000	4.700		1/15/2044		2,722,140	2,783,160
COMMONWEALTH EDISON CO	1ST MORTGAGE 02/53 5.3	200,000	5.300		2/1/2053		205,413	203,074
COMMONWEALTH EDISON CO	1ST MORTGAGE 03/36 5.9	750,000	5.900		3/15/2036		781,673	810,405
COMMONWEALTH EDISON CO	1ST MORTGAGE 03/48 4	4,850,000	4.000		3/1/2048		3,990,577	4,108,338
COMMONWEALTH EDISON CO	1ST MORTGAGE 03/49 4	550,000	4.000		3/1/2049		444,851	460,911
COMMONWEALTH EDISON CO	1ST MORTGAGE 03/51 3.125	300,000	3.125		3/15/2051		206,997	212,361

Corporate obligations (continued):

COMMONWEALTH EDISON CO	1ST MORTGAGE 03/52 3.85	90,000	3.850	%	3/15/2052	$ 71,632	$ 72,740
COMMONWEALTH EDISON CO	1ST MORTGAGE 06/46 3.65	300,000	3.650		6/15/2046	245,046	236,631
COMMONWEALTH EDISON CO	1ST MORTGAGE 08/43 4.6	440,000	4.600		8/15/2043	397,720	403,911
COMMONWEALTH EDISON CO	1ST MORTGAGE 09/51 2.75	145,000	2.750		9/1/2051	92,790	94,167
COMMONWEALTH EDISON CO	1ST MORTGAGE 11/45 4.35	155,000	4.350		11/15/2045	140,937	135,560
COMMONWEALTH EDISON CO	1ST MORTGAGE 11/49 3.2	140,000	3.200		11/15/2049	99,537	100,432
COMMUNITY HEALTH NETWORK	UNSECURED 05/50 3.099	250,000	3.099		5/1/2050	157,015	167,843
COMPASS MINERALS INTERNA	COMPANY GUAR 144A 12/27 6.75	369,000	6.750		12/1/2027	354,240	365,310
COMPASS POWER GENERATION LLC	2022 TERM LOAN B2	272,500	1.000		4/14/2029	274,835	274,135
COMSTOCK RESOURCES INC	COMPANY GUAR 144A 01/30 5.875	584,000	5.875		1/15/2030	502,065	506,503
COMSTOCK RESOURCES INC	COMPANY GUAR 144A 03/29 6.75	293,000	6.750		3/1/2029	264,433	267,951
CON EDISON CO OF NY INC	SR UNSECURED 03/34 5.5	200,000	5.500		3/15/2034	203,180	209,752
CON EDISON CO OF NY INC	SR UNSECURED 03/35 5.3	100,000	5.300		3/1/2035	103,044	101,781
CON EDISON CO OF NY INC	SR UNSECURED 03/42 4.2	140,000	4.200		3/15/2042	124,947	120,987
CON EDISON CO OF NY INC	SR UNSECURED 03/43 3.95	200,000	3.950		3/1/2043	171,062	170,028
CON EDISON CO OF NY INC	SR UNSECURED 03/44 4.45	300,000	4.450		3/15/2044	257,289	268,605
CON EDISON CO OF NY INC	SR UNSECURED 04/38 6.75	250,000	6.750		4/1/2038	273,415	285,348
CON EDISON CO OF NY INC	SR UNSECURED 05/58 4.5	250,000	4.500		5/15/2058	207,315	216,388
CON EDISON CO OF NY INC	SR UNSECURED 06/46 3.85	250,000	3.850		6/15/2046	202,463	203,275
CON EDISON CO OF NY INC	SR UNSECURED 06/47 3.875	400,000	3.875		6/15/2047	329,592	324,180
CON EDISON CO OF NY INC	SR UNSECURED 06/61 3.6	350,000	3.600		6/15/2061	249,435	262,343
CON EDISON CO OF NY INC	SR UNSECURED 08/37 6.3	180,000	6.300		8/15/2037	202,030	197,235
CON EDISON CO OF NY INC	SR UNSECURED 11/52 6.15	875,000	6.150		11/15/2052	936,722	990,088
CON EDISON CO OF NY INC	SR UNSECURED 11/53 5.9	1,000,000	5.900		11/15/2053	990,850	1,099,680
CON EDISON CO OF NY INC	SR UNSECURED 11/57 4	240,000	4.000		11/15/2057	199,394	198,379
CON EDISON CO OF NY INC	SR UNSECURED 11/59 3.7	700,000	3.700		11/15/2059	506,659	522,039
CON EDISON CO OF NY INC	SR UNSECURED 12/39 5.5	750,000	5.500		12/1/2039	732,428	757,650
CON EDISON CO OF NY INC	SR UNSECURED 12/45 4.5	250,000	4.500		12/1/2045	214,003	222,595
CON EDISON CO OF NY INC	SR UNSECURED 12/48 4.65	210,000	4.650		12/1/2048	182,803	190,029
CON EDISON CO OF NY INC	SR UNSECURED 12/51 3.2	175,000	3.200		12/1/2051	126,798	123,723
CON EDISON CO OF NY INC	SR UNSECURED 12/54 4.625	400,000	4.625		12/1/2054	363,414	358,900
CON EDISON CO OF NY INC	SR UNSECURED 12/56 4.3	200,000	4.300		12/1/2056	173,400	166,142
CON EDISON CO OF NY INC	SR UNSECURED 12/60 3	330,000	3.000		12/1/2060	216,658	214,985
CONFLUENT MEDICAL TECH INC	TERM LOAN	196,500	1.000		2/16/2029	187,166	196,500
CONGRUEX GROUP LLC	TERM LOAN	888,750	1.000		5/3/2029	866,531	848,756
CONNECTICUT LIGHT + PWR	1ST MORTGAGE 01/53 5.25	175,000	5.250		1/15/2053	181,927	178,595
CONNECTICUT LIGHT + PWR	1ST MORTGAGE 06/45 4.15	300,000	4.150		6/1/2045	249,294	262,596
CONNECTICUT LIGHT + PWR	1ST MORTGAGE 07/31 2.05	625,000	2.050		7/1/2031	501,681	518,356
CONNECTICUT LIGHT + PWR	1ST REF MORT 04/44 4.3	100,000	4.300		4/15/2044	83,107	88,140
CONNECTICUT LIGHT + PWR	1ST REF MORT 04/48 4	200,000	4.000		4/1/2048	166,856	169,784
CONOCOPHILLIPS	COMPANY GUAR 02/39 6.5	850,000	6.500		2/1/2039	952,451	982,634
CONOCOPHILLIPS	COMPANY GUAR 10/47 4.875	110,000	4.875		10/1/2047	108,193	106,093
CONOCOPHILLIPS COMPANY	COMPANY GUAR 03/42 3.758	300,000	3.758		3/15/2042	248,793	253,824
CONOCOPHILLIPS COMPANY	COMPANY GUAR 03/52 3.8	350,000	3.800		3/15/2052	298,900	282,765
CONOCOPHILLIPS COMPANY	COMPANY GUAR 03/54 5.55	2,970,000	5.550		3/15/2054	2,867,855	3,151,912
CONOCOPHILLIPS COMPANY	COMPANY GUAR 03/62 4.025	657,000	4.025		3/15/2062	517,190	532,814
CONOCOPHILLIPS COMPANY	COMPANY GUAR 05/53 5.3	390,000	5.300		5/15/2053	381,443	400,834
CONOCOPHILLIPS COMPANY	COMPANY GUAR 09/63 5.7	250,000	5.700		9/15/2063	248,353	270,550
CONOCOPHILLIPS COMPANY	COMPANY GUAR 11/44 4.3	360,000	4.300		11/15/2044	330,360	321,361
CONSUMERS ENERGY CO	1ST MORTGAGE 02/50 3.75	250,000	3.750		2/15/2050	194,815	205,700
CONSUMERS ENERGY CO	1ST MORTGAGE 05/43 3.95	250,000	3.950		5/15/2043	206,113	214,783
CONSUMERS ENERGY CO	1ST MORTGAGE 05/48 4.05	500,000	4.050		5/15/2048	412,210	435,130
CONSUMERS ENERGY CO	1ST MORTGAGE 05/60 2.5	262,000	2.500		5/1/2060	150,069	159,985
CONSUMERS ENERGY CO	1ST MORTGAGE 08/50 3.1	250,000	3.100		8/15/2050	173,530	183,930
CONSUMERS ENERGY CO	1ST MORTGAGE 08/51 3.5	820,000	3.500		8/1/2051	617,583	642,937
CONSUMERS ENERGY CO	1ST MORTGAGE 09/52 4.2	250,000	4.200		9/1/2052	213,888	219,940
CONTERRA ULTRA BROADBAND INC	TERM LOAN	479,778	1.000		4/30/2026	462,885	474,081
COOPERAT RABOBANK UA/NY	10/26 5.5	700,000	5.500		10/5/2026	698,012	715,995
COOPERATIEVE RABOBANK UA	COMPANY GUAR 05/41 5.25	550,000	5.250		5/24/2041	554,996	580,322
CORELOGIC INC	TERM LOAN	767,715	1.000		6/2/2028	646,419	749,163
CORESTATES CAPITAL II	LIMITD GUARA 144A 01/27 VAR	300,000	1.000		1/15/2027	284,250	285,078
CORESTATES CAPTL III	LIMITD GUARA 144A 02/27 VAR	1,160,000	1.000		2/15/2027	1,101,420	1,104,923
COREWELL HEALTH OBL GRP	SR UNSECURED 07/49 3.487	100,000	3.487		7/15/2049	73,947	76,332
CORONADO FINANCE PTY LTD	SR SECURED 144A 05/26 10.75	425,000	10.750		5/15/2026	434,563	442,769
CORPORACION GEO SA DE CV	COMPANY GUAR 144A 03/22 8.875	800,000	8.875		3/27/2022	81	81
CORPORATE OFFICE PROP LP	COMPANY GUAR 12/33 2.9	320,000	2.900		12/1/2033	226,963	249,818
COTTAGE HEALTH SYSTEM	SECURED 11/49 3.304	250,000	3.304		11/1/2049	175,360	188,213
COTY/HFC PRESTIGE/INT US	SR SECURED 144A 01/29 4.75	230,000	4.750		1/15/2029	208,150	219,376
COUNTRYWIDE ASSET BACKED CERTI	CWL 2004 5 A	641,564	1.000		10/25/2034	605,082	628,191
COX COMMUNICATIONS INC	COMPANY GUAR 144A 09/28 5.45	1,075,000	5.450		9/15/2028	1,079,870	1,097,220
COX COMMUNICATIONS INC	SR UNSECURED 144A 02/25 3.85	600,000	3.850		2/1/2025	579,630	589,836
COX COMMUNICATIONS INC	SR UNSECURED 144A 09/26 3.35	1,800,000	3.350		9/15/2026	1,682,928	1,727,658
COX COMMUNICATIONS INC	SR UNSECURED 144A 12/42 4.7	1,107,000	4.700		12/15/2042	916,153	958,640
CP ATLAS BUYER INC	2021 TERM LOAN B	1,120,134	1.000		11/23/2027	985,613	1,104,844
CP ATLAS BUYER INC	SR UNSECURED 144A 12/28 7	-	7.000		12/1/2028	218,813	(1,410)
CPC ACQUISITION CORP	TERM LOAN	347,742	1.000		12/29/2027	254,200	282,541
CPG INTERNATIONAL LLC	2022 TERM LOAN B	197,500	1.000		4/28/2029	192,563	198,290
CPM HLDGS INC	FIRST LIEN	170,502	1.000		11/17/2025	167,945	171,302
CPM HOLDINGS, INC.	2023 TERM LOAN	235,933	1.000		9/28/2028	232,400	237,015
CQP HOLDCO LP/BIP V CHIN	SR SECURED 144A 06/31 5.5	250,000	5.500		6/15/2031	218,378	236,900
CREDIT AGRICOLE LONDON	144A 06/26 VAR	1,030,000	1.000		6/16/2026	938,876	977,037
CREDIT SUISSE NEW YORK	SR UNSECURED 02/25 3.7	800,000	3.700		2/21/2025	737,672	783,544
CRESCENT ENERGY FINANCE	COMPANY GUAR 144A 02/28 9.25	442,000	9.250		2/15/2028	422,497	458,606
CRESCENT ENERGY FINANCE	COMPANY GUAR 144A 05/26 7.25	636,000	7.250		5/1/2026	599,328	639,924
CROSS FINANCIAL CORP	2021 TERM LOAN B	534,909	1.000		9/15/2027	527,779	536,247
CROWDSTRIKE HOLDINGS INC	COMPANY GUAR 02/29 3	238,000	3.000		2/15/2029	200,815	215,088
CSC HOLDINGS LLC	COMPANY GUAR 144A 02/29 6.5	324,000	6.500		2/1/2029	264,870	285,962
CSC HOLDINGS LLC	COMPANY GUAR 144A 05/28 11.25	609,000	11.250		5/15/2028	605,621	627,489
CSC HOLDINGS LLC	COMPANY GUAR 144A 12/30 4.125	554,000	4.125		12/1/2030	395,238	421,456
CSC HOLDINGS LLC	SR UNSECURED 144A 04/28 7.5	511,000	7.500		4/1/2028	347,923	382,274
CSC HOLDINGS LLC	SR UNSECURED 144A 12/30 4.625	412,000	4.625		12/1/2030	230,220	248,073
CSC HOLDINGS, LLC	2019 TERM LOAN B5	544,753	1.000		4/15/2027	488,235	517,064
CSC HOLDINGS, LLC	2022 TERM LOAN B6	552,978	1.000		1/18/2028	552,978	535,526
CSI COMPRESSCO LP/FINANC	SR SECURED 144A 04/25 7.5	312,000	7.500		4/1/2025	295,245	311,660

Corporate obligations (continued):

CSL FINANCE PLC	COMPANY GUAR 144A 04/42 4.625	675,000	4.625	%	4/27/2042	$ 606,454	$ 643,302
CSL FINANCE PLC	COMPANY GUAR 144A 04/52 4.75	1,935,000	4.750		4/27/2052	1,733,276	1,842,255
CSL FINANCE PLC	COMPANY GUAR 144A 04/62 4.95	630,000	4.950		4/27/2062	559,213	592,238
CUMMINS INC	SR UNSECURED 09/50 2.6	580,000	2.600		9/1/2050	370,698	384,697
CUMMINS INC	SR UNSECURED 10/43 4.875	325,000	4.875		10/1/2043	321,164	319,384
CUSHMAN + WAKEFIELD US	SR SECURED 144A 09/31 8.875	212,000	8.875		9/1/2031	212,795	224,671
CVENT, INC.	2023 TERM LOAN B	466,764	1.000		6/17/2030	457,625	467,931
CVR PARTNERS/CVR NITROGE	SR SECURED 144A 06/28 6.125	622,000	6.125		6/15/2028	558,002	580,276
CVS HEALTH CORP	SR UNSECURED 03/38 4.78	9,775,000	4.780		3/25/2038	8,899,910	9,260,640
CVS HEALTH CORP	SR UNSECURED 03/48 5.05	525,000	5.050		3/25/2048	471,209	491,038
CVS HEALTH CORP	SR UNSECURED 03/48 5.05	9,576,000	5.050		3/25/2048	8,387,558	8,956,529
CVS HEALTH CORP	SR UNSECURED 04/40 4.125	125,000	4.125		4/1/2040	104,005	107,335
CVS HEALTH CORP	SR UNSECURED 06/63 6	1,315,000	6.000		6/1/2063	1,302,784	1,394,242
CVS HEALTH CORP	SR UNSECURED 07/45 5.125	625,000	5.125		7/20/2045	569,631	591,300
DA VINCI PURCHASER CORP.	2019 TERM LOAN	215,944	1.000		1/8/2027	208,396	216,687
DANAHER CORP	SR UNSECURED 12/51 2.8	800,000	2.800		12/10/2051	528,608	554,024
DANSKE BANK A/S	144A 09/26 VAR	395,000	1.000		9/22/2026	395,000	401,782
DARTMOUTH HITCH HEALTH	SECURED 08/48 4.178	200,000	4.178		8/1/2048	156,062	158,152
DAVITA INC	COMPANY GUAR 144A 06/30 4.625	1,187,000	4.625		6/1/2030	985,792	1,035,527
DAVITA, INC	2020 TERM LOAN B	239,211	1.000		8/12/2026	236,349	239,403
DCERT BUYER INC	2019 TERM LOAN B	88,846	1.000		10/16/2026	86,022	88,246
DCG ACQUISITION CORP	TERM LOAN B	678,335	1.000		9/30/2026	641,026	675,367
DEERE + COMPANY	SR UNSECURED 04/50 3.75	295,000	3.750		4/15/2050	267,435	257,910
DEERE + COMPANY	SR UNSECURED 06/42 3.9	400,000	3.900		6/9/2042	353,780	359,328
DEERE + COMPANY	SR UNSECURED 09/49 2.875	200,000	2.875		9/7/2049	154,370	149,364
DEERFIELD DAKOTA HOLDING LLC	2020 USD TERM LOAN B	435,338	1.000		4/9/2027	407,655	432,073
DEL MONTE FOODS INC	2022 TERM LOAN	640,587	1.000		5/16/2029	626,107	604,554
DELEK LOG PART/FINANCE	COMPANY GUAR 144A 06/28 7.125	427,000	7.125		6/1/2028	385,154	403,323
DELMARVA PWR + LIGHT CO	1ST MORTGAGE 05/45 4.15	130,000	4.150		5/15/2045	114,391	107,978
DELTA AIR LINES/SKYMILES	SR SECURED 144A 10/28 4.75	200,000	4.750		10/20/2028	187,994	196,698
DENALI WATER SOLUTIONS	TERM LOAN B	975,737	1.000		3/25/2028	829,376	920,037
DERMATOLGY INTRMDIATE HLDG III	2022 TERM LOAN B	564,870	1.000		3/30/2029	559,732	547,924
DEUTSCHE BANK AG	REGS 02/26 2.625	200,000	2.625		2/12/2026	201,580	217,040
DEUTSCHE BANK AG	REGS 11/25 VAR	200,000	1.000		11/19/2025	199,465	214,927
DEUTSCHE BANK NY	01/28 VAR	150,000	1.000		1/7/2028	127,506	137,690
DEUTSCHE BANK NY	05/32 VAR	400,000	1.000		5/28/2032	303,172	334,156
DEUTSCHE BANK NY	09/31 VAR	1,975,000	1.000		9/18/2031	1,583,338	1,732,984
DEUTSCHE BANK NY	11/25 VAR	500,000	1.000		11/26/2025	477,785	491,800
DEVON ENERGY CORPORATION	SR UNSECURED 05/42 4.75	470,000	4.750		5/15/2042	397,850	410,573
DEVON ENERGY CORPORATION	SR UNSECURED 06/45 5	3,505,000	5.000		6/15/2045	2,919,464	3,094,144
DEVON ENERGY CORPORATION	SR UNSECURED 09/31 7.875	1,500,000	7.875		9/30/2031	1,692,660	1,746,165
DEXKO GLOBAL INC.	2021 USD TERM LOAN B	198,366	1.000		10/4/2028	197,881	197,622
DG INVSTMNT INTRMDT HLDG 2 INC	2021 TERM LOAN	292,510	1.000		3/31/2028	280,444	290,578
DH EUROPE FINANCE II	COMPANY GUAR 11/39 3.25	400,000	3.250		11/15/2039	340,300	331,744
DH EUROPE FINANCE II	COMPANY GUAR 11/49 3.4	350,000	3.400		11/15/2049	278,212	276,294
DIAGEO CAPITAL PLC	COMPANY GUAR 09/36 5.875	210,000	5.875		9/30/2036	230,654	230,242
DIAGEO INVESTMENT CORP	COMPANY GUAR 04/35 7.45	500,000	7.450		4/15/2035	591,980	607,760
DIAMOND FRGN/DIAMOND FIN	SECURED 144A 10/30 8.5	212,000	8.500		10/1/2030	212,866	216,791
DIAMONDBACK ENERGY INC	COMPANY GUAR 03/52 4.25	1,453,000	4.250		3/15/2052	1,063,117	1,172,891
DIAMONDBACK ENERGY INC	COMPANY GUAR 03/53 6.25	4,134,000	6.250		3/15/2053	4,091,692	4,406,885
DIAMONDBACK ENERGY INC	COMPANY GUAR 12/26 3.25	780,000	3.250		12/1/2026	725,478	755,422
DICK S SPORTING GOODS	SR UNSECURED 01/52 4.1	3,265,000	4.100		1/15/2052	2,062,847	2,328,076
DIGNITY HEALTH	UNSECURED 11/42 4.5	100,000	4.500		11/1/2042	88,950	87,979
DILLARDS INC	SR UNSECURED 05/27 7.75	1,250,000	7.750		5/15/2027	1,308,488	1,304,450
DIRECTV FIN LLC/COINC	SR SECURED 144A 08/27 5.875	663,000	5.875		8/15/2027	593,160	622,942
DISCOVERY COMMUNICATIONS	COMPANY GUAR 06/40 6.35	3,985,000	6.350		6/1/2040	3,607,262	3,985,797
DISCOVERY COMMUNICATIONS	COMPANY GUAR 09/47 5.2	382,000	5.200		9/20/2047	283,757	329,093
DISH DBS CORP	COMPANY GUAR 11/24 5.875	241,000	5.875		11/15/2024	210,273	226,000
DISH NETWORK CORP	SR SECURED 144A 11/27 11.75	1,047,000	11.750		11/15/2027	1,073,868	1,092,921
DOLLAR GENERAL CORP	SR UNSECURED 04/50 4.125	65,000	4.125		4/3/2050	51,844	51,414
DOMINION ENERGY INC	JR SUBORDINA 10/54 VAR	1,400,000	1.000		10/1/2054	1,311,450	1,375,024
DOMINION ENERGY SOUTH	1ST MORTGAGE 06/65 5.1	1,280,000	5.100		6/1/2065	1,164,288	1,204,864
DOMINION ENERGY SOUTH	1ST MORTGAGE 10/53 6.25	175,000	6.250		10/15/2053	172,771	201,751
DOW CHEMICAL CO/THE	SR UNSECURED 05/39 9.4	304,000	9.400		5/15/2039	400,453	422,800
DOW CHEMICAL CO/THE	SR UNSECURED 11/29 7.375	332,000	7.375		11/1/2029	368,832	374,865
DPL INC	SR UNSECURED 04/29 4.35	770,000	4.350		4/15/2029	674,417	716,593
DREAM FINDERS HOMES INC	COMPANY GUAR 144A 08/28 8.25	217,000	8.250		8/15/2028	218,275	229,328
DT MIDSTREAM INC	COMPANY GUAR 144A 06/29 4.125	399,000	4.125		6/15/2029	342,785	367,072
DT MIDSTREAM INC	TERM LOAN B	59,899	1.000		6/26/2028	60,068	60,182
DTE ELECTRIC CO	1ST MORTGAGE 03/50 2.95	250,000	2.950		3/1/2050	176,280	174,485
DTE ELECTRIC CO	GENL REF MOR 03/45 3.7	650,000	3.700		3/15/2045	514,690	529,952
DTE ELECTRIC CO	GENL REF MOR 03/49 3.95	250,000	3.950		3/1/2049	204,860	210,040
DTE ELECTRIC CO	GENL REF MOR 03/52 3.65	195,000	3.650		3/1/2052	146,347	153,703
DTE ELECTRIC CO	GENL REF MOR 04/51 3.25	255,000	3.250		4/1/2051	192,807	186,563
DTE ELECTRIC CO	GENL REF MOR 06/46 3.7	310,000	3.700		6/1/2046	238,954	248,939
DUKE ENERGY CAROLINAS	1ST MORTGAGE 01/53 5.35	315,000	5.350		1/15/2053	314,433	322,450
DUKE ENERGY CAROLINAS	1ST MORTGAGE 01/54 5.4	100,000	5.400		1/15/2054	101,304	103,037
DUKE ENERGY CAROLINAS	1ST MORTGAGE 02/40 5.3	300,000	5.300		2/15/2040	308,499	303,288
DUKE ENERGY CAROLINAS	1ST MORTGAGE 03/52 3.55	300,000	3.550		3/15/2052	240,486	229,800
DUKE ENERGY CAROLINAS	1ST MORTGAGE 04/38 6.05	300,000	6.050		4/15/2038	334,479	325,077
DUKE ENERGY CAROLINAS	1ST MORTGAGE 04/51 3.45	145,000	3.450		4/15/2051	105,837	109,226
DUKE ENERGY CAROLINAS	1ST MORTGAGE 12/41 4.25	950,000	4.250		12/15/2041	831,022	839,173
DUKE ENERGY CAROLINAS	1ST REF MORT 01/38 6	350,000	6.000		1/15/2038	387,146	376,331
DUKE ENERGY CAROLINAS	1ST REF MORT 03/46 3.875	350,000	3.875		3/15/2046	295,120	283,427
DUKE ENERGY CAROLINAS	1ST REF MORT 06/45 3.75	500,000	3.750		6/1/2045	387,905	400,245
DUKE ENERGY CAROLINAS	1ST REF MORT 09/42 4	200,000	4.000		9/30/2042	165,464	171,342
DUKE ENERGY CORP	SR UNSECURED 08/52 5	1,185,000	5.000		8/15/2052	1,051,533	1,106,162
DUKE ENERGY CORP	SR UNSECURED 09/46 3.75	2,610,000	3.750		9/1/2046	1,791,400	2,010,979
DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 06/38 6.4	345,000	6.400		6/15/2038	378,410	385,883
DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 07/48 4.2	1,470,000	4.200		7/15/2048	1,232,036	1,270,359
DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 09/37 6.35	350,000	6.350		9/15/2037	399,963	389,004
DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 10/46 3.4	1,280,000	3.400		10/1/2046	919,270	959,027
DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 11/42 3.85	150,000	3.850		11/15/2042	128,315	123,720
DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 11/52 5.95	185,000	5.950		11/15/2052	196,896	202,412

Corporate obligations (continued):

DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 11/53 6.2	245,000	6.200	%	11/15/2053	$ 257,321	$ 280,180
DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 12/51 3	100,000	3.000		12/15/2051	72,402	68,234
DUKE ENERGY INDIANA LLC	1ST MORTGAGE 04/50 2.75	4,120,000	2.750		4/1/2050	2,586,536	2,663,580
DUKE ENERGY INDIANA LLC	1ST MORTGAGE 04/53 5.4	960,000	5.400		4/1/2053	958,374	977,433
DUKE ENERGY INDIANA LLC	1ST MORTGAGE 05/46 3.75	300,000	3.750		5/15/2046	240,045	238,581
DUKE ENERGY INDIANA LLC	1ST MORTGAGE 10/49 3.25	150,000	3.250		10/1/2049	104,076	108,722
DUKE ENERGY OHIO INC	1ST MORTGAGE 02/49 4.3	140,000	4.300		2/1/2049	114,125	119,150
DUKE ENERGY OHIO INC	1ST MORTGAGE 04/53 5.65	200,000	5.650		4/1/2053	203,660	209,468
DUKE ENERGY OHIO INC	1ST MORTGAGE 06/46 3.7	400,000	3.700		6/15/2046	308,172	312,452
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/43 4.1	200,000	4.100		3/15/2043	178,100	170,514
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/44 4.375	4,690,000	4.375		3/30/2044	4,043,960	4,136,064
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/53 5.35	170,000	5.350		3/15/2053	170,648	172,207
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 04/38 6.3	220,000	6.300		4/1/2038	250,272	242,627
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 04/52 4	230,000	4.000		4/1/2052	192,110	188,996
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 08/45 4.2	240,000	4.200		8/15/2045	213,067	205,061
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 08/50 2.5	300,000	2.500		8/15/2050	194,085	188,454
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 08/51 2.9	200,000	2.900		8/15/2051	130,960	134,996
DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 12/44 4.15	400,000	4.150		12/1/2044	355,136	340,408
DUKE UNIVERSITY	UNSECURED 10/55 2.832	415,000	2.832		10/1/2055	279,930	282,096
DUKE UNIVERSITY HEALTH	SR UNSECURED 06/47 3.92	250,000	3.920		6/1/2047	205,633	213,233
DUN + BRADSTRET CORPORATON THE	2023 TERM LOAN B	218,840	1.000		2/6/2026	218,850	219,559
DXP ENTERPRISES, INC.	2023 TERM LOAN B	518,700	1.000		10/11/2030	510,924	521,942
DYCOM INDUSTRIES INC	COMPANY GUAR 144A 04/29 4.5	233,000	4.500		4/15/2029	202,801	216,205
DYNASTY ACQUISITION CO INC	2023 TERM LOAN B1	181,066	1.000		8/24/2028	181,066	181,760
DYNASTY ACQUISITION CO INC	2023 TERM LOAN B2	77,600	1.000		8/24/2028	77,600	77,897
EASTERN GAS TRAN	SR UNSECURED 11/43 4.8	120,000	4.800		11/1/2043	109,264	108,335
EASTERN GAS TRAN	SR UNSECURED 12/44 4.6	155,000	4.600		12/15/2044	136,481	131,680
EATON CORP	COMPANY GUAR 08/52 4.7	250,000	4.700		8/23/2052	233,844	246,140
EATON CORP	COMPANY GUAR 09/47 3.915	100,000	3.915		9/15/2047	85,447	86,178
EATON CORP	COMPANY GUAR 11/42 4.15	355,000	4.150		11/2/2042	305,034	325,301
ECOLAB INC	SR UNSECURED 08/50 2.125	200,000	2.125		8/15/2050	111,554	122,688
ECOLAB INC	SR UNSECURED 08/55 2.75	300,000	2.750		8/18/2055	192,519	201,801
ECOLAB INC	SR UNSECURED 12/47 3.95	250,000	3.950		12/1/2047	218,163	216,965
ECOLAB INC	SR UNSECURED 12/51 2.7	300,000	2.700		12/15/2051	186,603	203,028
EG DUTCH FINCO B V	TERM LOAN	30,660	1.000		2/7/2025	28,965	30,660
EISNER ADVISORY GROUP LLC	TERM LOAN	566,957	1.000		7/28/2028	538,610	568,848
ELANCO ANIMAL HEALTH INC	SR UNSECURED 08/28 6.65	892,000	6.650		8/28/2028	852,612	924,281
ELASTIC NV	SR UNSECURED 144A 07/29 4.125	367,000	4.125		7/15/2029	296,426	336,998
ELECTRON BIDCO INC.	2021 TERM LOAN	221,951	1.000		11/1/2028	218,977	222,783
ELEVANCE HEALTH INC	SR UNSECURED 01/44 5.1	390,000	5.100		1/15/2044	367,548	381,763
ELEVANCE HEALTH INC	SR UNSECURED 05/42 4.625	270,000	4.625		5/15/2042	245,511	250,571
ELEVANCE HEALTH INC	SR UNSECURED 08/44 4.65	1,205,000	4.650		8/15/2044	1,033,218	1,114,408
ELI LILLY + CO	SR UNSECURED 02/53 4.875	470,000	4.875		2/27/2053	486,817	486,107
ELI LILLY + CO	SR UNSECURED 02/63 4.95	500,000	4.950		2/27/2063	507,550	517,915
ELI LILLY + CO	SR UNSECURED 03/37 5.55	170,000	5.550		3/15/2037	188,018	185,164
ELI LILLY + CO	SR UNSECURED 03/45 3.7	200,000	3.700		3/1/2045	179,548	173,372
ELI LILLY + CO	SR UNSECURED 03/49 3.95	360,000	3.950		3/15/2049	329,850	319,702
ELI LILLY + CO	SR UNSECURED 05/50 2.25	600,000	2.250		5/15/2050	375,882	387,720
ELI LILLY + CO	SR UNSECURED 09/60 2.5	250,000	2.500		9/15/2060	150,683	157,805
ELWOOD ENERGY LLC	SR SECURED 07/26 8.159	147,340	8.159		7/5/2026	130,396	126,712
EMERSON ELECTRIC CO	SR UNSECURED 10/50 2.75	125,000	2.750		10/15/2050	80,684	85,498
EMERSON ELECTRIC CO	SR UNSECURED 12/51 2.8	500,000	2.800		12/21/2051	321,670	343,520
EMORY UNIVERSITY	UNSECURED 09/50 2.969	135,000	2.969		9/1/2050	91,245	95,992
EMPIRE RESORTS INC	SR SECURED 144A 11/26 7.75	511,000	7.750		11/1/2026	414,541	440,783
EMRLD BOR / EMRLD CO ISS	SR SECURED 144A 12/30 6.625	729,000	6.625		12/15/2030	716,552	744,579
EMRLD BORROWER LP	TERM LOAN B	222,991	1.000		5/31/2030	220,761	224,037
ENCINO ACQUISITION PARTN	COMPANY GUAR 144A 05/28 8.5	437,000	8.500		5/1/2028	402,331	430,445
ENDEAVOR ENERGY RESOURCE	SR UNSECURED 144A 01/28 5.75	212,000	5.750		1/30/2028	202,994	212,199
ENEL FINANCE INTL NV	COMPANY GUAR 144A 10/39 6	1,300,000	6.000		10/7/2039	1,182,831	1,321,086
ENERGY TRANSFER LP	SR UNSECURED 03/45 5.15	9,855,000	5.150		3/15/2045	8,096,996	9,035,852
ENERGY TRANSFER LP	SR UNSECURED 04/47 5.3	245,000	5.300		4/15/2047	203,838	224,628
ENERGY TRANSFER LP	SR UNSECURED 06/41 6.05	5,000,000	6.050		6/1/2041	4,695,100	5,029,250
ENERGY TRANSFER LP	SR UNSECURED 10/47 5.4	270,000	5.400		10/1/2047	228,706	251,581
ENERSYS	COMPANY GUAR 144A 12/27 4.375	231,000	4.375		12/15/2027	207,900	219,450
ENGNRED MCHNRY HLDNGS INC	2021 USD INCREMENTAL TL	980,000	1.000		5/19/2028	950,448	975,864
ENLINK MIDSTREAM LLC	COMPANY GUAR 144A 09/30 6.5	405,000	6.500		9/1/2030	400,829	413,493
ENTEGRIS INC	COMPANY GUAR 144A 05/29 3.625	478,000	3.625		5/1/2029	389,212	431,744
ENTEGRIS INC	SR SECURED 144A 04/29 4.75	226,000	4.750		4/15/2029	206,098	217,731
ENTERGY ARKANSAS LLC	1ST MORTGAGE 04/49 4.2	195,000	4.200		4/1/2049	166,053	166,912
ENTERGY ARKANSAS LLC	1ST MORTGAGE 06/51 2.65	380,000	2.650		6/15/2051	238,245	238,906
ENTERGY ARKANSAS LLC	1ST MORTGAGE 06/52 3.35	200,000	3.350		6/15/2052	138,950	144,828
ENTERGY LOUISIANA LLC	1ST MORTGAGE 03/51 2.9	300,000	2.900		3/15/2051	191,931	200,055
ENTERGY LOUISIANA LLC	1ST MORTGAGE 06/41 3.1	100,000	3.100		6/15/2041	74,258	75,476
ENTERGY LOUISIANA LLC	1ST MORTGAGE 09/52 4.75	80,000	4.750		9/15/2052	71,782	73,533
ENTERGY LOUISIANA LLC	COLLATERAL T 09/48 4.2	610,000	4.200		9/1/2048	539,399	506,440
ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 06/49 3.85	200,000	3.850		6/1/2049	152,646	160,218
ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 06/51 3.5	115,000	3.500		6/1/2051	82,283	85,397
ENTERGY TEXAS INC	1ST MORTGAGE 03/39 4.5	150,000	4.500		3/30/2039	137,199	136,883
ENTERGY TEXAS INC	1ST MORTGAGE 09/49 3.55	800,000	3.550		9/30/2049	573,984	603,608
ENTERGY TEXAS INC	1ST MORTGAGE 09/52 5	150,000	5.000		9/15/2052	137,121	142,485
ENTERGY TEXAS INC	1ST MORTGAGE 09/53 5.8	125,000	5.800		9/1/2053	124,855	134,241
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 01/60 3.95	775,000	3.950		1/31/2060	546,987	628,052
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/41 5.95	5,715,000	5.950		2/1/2041	5,725,516	6,124,880
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/45 5.1	1,000,000	5.100		2/15/2045	884,210	981,270
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 03/44 4.85	1,000,000	4.850		3/15/2044	860,760	960,760
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 04/38 7.55	500,000	7.550		4/15/2038	559,315	611,660
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 05/46 4.9	1,000,000	4.900		5/15/2046	855,650	953,930
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 09/40 6.45	500,000	6.450		9/1/2040	513,465	565,335
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 10/28 4.15	1,250,000	4.150		10/16/2028	1,183,625	1,234,150
ENTERPRISE PRODUCTS OPER	COMPANY GUAR 10/54 4.95	800,000	4.950		10/15/2054	680,344	772,656
ENVIRI CORP	COMPANY GUAR 144A 07/27 5.75	240,000	5.750		7/31/2027	204,988	223,692
EOG RESOURCES INC	SR UNSECURED 04/35 3.9	150,000	3.900		4/1/2035	133,805	138,015
EOG RESOURCES INC	SR UNSECURED 04/50 4.95	320,000	4.950		4/15/2050	304,461	314,339
EP PURCHASER LLC	2021 TERM LOAN B	44,298	1.000		11/6/2028	43,910	44,002

Corporate obligations (continued):

EQM MIDSTREAM PARTNERS L	SR UNSECURED 144A 01/31 4.75	237,000	4.750	%	1/15/2031	$ 206,868	$ 220,564
EQM MIDSTREAM PARTNERS L	SR UNSECURED 144A 06/30 7.5	632,000	7.500		6/1/2030	640,421	679,413
EQUINOR ASA	COMPANY GUAR 04/50 3.7	100,000	3.700		4/6/2050	78,862	82,535
EQUINOR ASA	COMPANY GUAR 05/30 2.375	280,000	2.375		5/22/2030	238,129	250,074
EQUIPMENTSHARE.COM INC	SECURED 144A 05/28 9	266,000	9.000		5/15/2028	431,243	271,176
ERAC USA FINANCE LLC	COMPANY GUAR 144A 02/45 4.5	542,000	4.500		2/15/2045	440,218	491,014
ERM EMERALD US INC.	USD TERM LOAN B1	624,017	1.000		7/12/2028	621,680	624,994
ERP OPERATING LP	SR UNSECURED 06/45 4.5	225,000	4.500		6/1/2045	189,135	190,116
ERP OPERATING LP	SR UNSECURED 07/44 4.5	200,000	4.500		7/1/2044	170,892	177,138
ESDEC SOLAR GROUP B V	TERM LOAN B	258,440	1.000		8/30/2028	251,333	248,749
ESTEE LAUDER CO INC	SR UNSECURED 05/37 6	250,000	6.000		5/15/2037	266,745	274,550
ESTEE LAUDER CO INC	SR UNSECURED 05/53 5.15	150,000	5.150		5/15/2053	146,457	152,649
ESTEE LAUDER CO INC	SR UNSECURED 12/49 3.125	460,000	3.125		12/1/2049	327,327	334,862
EUROPEAN LOAN CONDUIT	EURO 36A A1 144A	668,913	1.000		2/17/2030	649,036	727,515
EVERGREEN ACQCO/TVI INC	SR SECURED 144A 04/28 9.75	-	9.750		4/26/2028	312,575	(11,577)
EVERGY KANSAS CENTRAL	1ST MORTGAGE 03/42 4.125	300,000	4.125		3/1/2042	249,063	257,772
EVERGY KANSAS CENTRAL	1ST MORTGAGE 03/53 5.7	135,000	5.700		3/15/2053	138,509	140,908
EVERGY KANSAS CENTRAL	1ST MORTGAGE 04/50 3.45	1,045,000	3.450		4/15/2050	756,277	763,143
EVERGY KANSAS CENTRAL	1ST MORTGAGE 09/49 3.25	200,000	3.250		9/1/2049	138,234	140,840
EVERGY METRO	MORTGAGE 03/48 4.2	700,000	4.200		3/15/2048	567,469	586,971
EVERSOURCE ENERGY	SR UNSECURED 04/29 4.25	440,000	4.250		4/1/2029	416,500	426,738
EXXON MOBIL CORPORATION	SR UNSECURED 03/40 4.227	625,000	4.227		3/19/2040	567,293	580,013
EXXON MOBIL CORPORATION	SR UNSECURED 03/46 4.114	1,200,000	4.114		3/1/2046	1,020,852	1,069,572
EXXON MOBIL CORPORATION	SR UNSECURED 03/50 4.327	1,200,000	4.327		3/19/2050	1,050,900	1,091,676
EXXON MOBIL CORPORATION	SR UNSECURED 04/51 3.452	900,000	3.452		4/15/2051	713,928	706,014
EXXON MOBIL CORPORATION	SR UNSECURED 08/39 2.995	250,000	2.995		8/16/2039	191,073	200,660
EXXON MOBIL CORPORATION	SR UNSECURED 08/49 3.095	300,000	3.095		8/16/2049	214,395	222,546
EYECARE PARTNERS LLC	TERM LOAN	347,076	1.000		2/18/2027	294,991	173,731
EYECARE PARTNERS, LLC	2021 INCREMENTAL TERM LOAN	393,000	1.000		11/15/2028	346,136	195,097
EYEMART EXPRESS LLC	2021 TERM LOAN	536,998	1.000		8/31/2027	461,818	522,901
FAIR ISAAC CORP	SR UNSECURED 144A 06/28 4	222,000	4.000		6/15/2028	205,761	210,092
FAIRFAX FINL HLDGS LTD	SR UNSECURED 144A 12/33 6	720,000	6.000		12/7/2033	714,614	738,986
FAIRFAX FINL HLDGS LTD	SR UNSECURED REGS 03/28 2.75	300,000	2.750		3/29/2028	279,617	316,509
FARMERS EXCHANGE CAP II	SUBORDINATED 144A 11/53 VAR	1,760,000	1.000		11/1/2053	1,682,138	1,734,110
FARMERS EXCHANGE CAP III	SUBORDINATED 144A 10/54 VAR	2,790,000	1.000		10/15/2054	2,545,205	2,343,600
FEDEX 2020 1 CLASS AA	SR SECURED 08/35 1.875	251,875	1.875		8/20/2035	210,555	209,271
FHLMC MULTIFAMILY STRUCTURED P	FHMS K088 AM	720,000	1.000		1/25/2029	691,662	699,700
FIFTH THIRD BANCORP	SUBORDINATED 03/38 8.25	1,590,000	8.250		3/1/2038	1,967,625	1,880,668
FIRST BRANDS	2021 TERM LOAN	995,093	1.000		3/30/2027	946,831	988,874
FIRST BRANDS GROUP, LLC	2022 INCREMENTAL TERM LOAN	209,995	1.000		3/30/2027	198,970	208,815
FIRST QUANTUM MINERALS L	COMPANY GUAR 144A 06/31 8.625	708,000	8.625		6/1/2031	636,640	600,030
FISERV INVESTMENT SOLUTIONS	2020 TERM LOAN B	233,188	1.000		2/18/2027	224,103	222,767
FLIGHT BIDCO INC	FIRST LIEN	332,138	1.000		7/23/2025	308,111	327,511
FLIGHT BIDCO INC	SECOND LIEN	200,000	1.000		7/23/2026	182,500	197,000
FLORIDA FOOD PRODUCTS, LLC	TERM LOAN	349,953	1.000		10/18/2028	321,957	307,084
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/37 5.65	135,000	5.650		2/1/2037	144,766	143,687
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/38 5.95	210,000	5.950		2/1/2038	233,098	229,746
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/41 5.25	500,000	5.250		2/1/2041	498,655	509,550
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/42 4.125	300,000	4.125		2/1/2042	259,866	269,988
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 03/48 3.95	250,000	3.950		3/1/2048	206,323	212,438
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 03/49 3.99	250,000	3.990		3/1/2049	209,595	214,070
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 04/34 5.625	100,000	5.625		4/1/2034	108,442	106,926
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 04/39 5.96	250,000	5.960		4/1/2039	265,800	275,285
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 04/53 5.3	255,000	5.300		4/1/2053	261,605	266,567
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 06/48 4.125	200,000	4.125		6/1/2048	176,366	174,652
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 10/44 4.05	180,000	4.050		10/1/2044	150,361	157,406
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 10/49 3.15	485,000	3.150		10/1/2049	358,366	355,806
FLORIDA POWER + LIGHT CO	1ST MORTGAGE 12/51 2.875	480,000	2.875		12/4/2051	327,096	332,491
FLUID FLOW PRODUCTS, INC.	TERM LOAN	729,909	1.000		3/31/2028	699,585	731,369
FLUIDRA, S.A.	2022 USD TERM LOAN B	393,836	1.000		1/29/2029	384,580	394,001
FLUTTER FINANCING B.V.	TERM LOAN B	535,000	1.000		11/25/2030	533,670	537,006
FLY FUNDING II SARL	2019 TERM LOAN B	90,591	1.000		8/11/2025	74,133	85,631
FMC CORP	SR UNSECURED 05/26 5.15	455,000	5.150		5/18/2026	454,827	454,509
FMG RESOURCES AUG 2006	COMPANY GUAR 144A 04/30 5.875	233,000	5.875		4/15/2030	214,500	230,859
FMG RESOURCES AUG 2006	COMPANY GUAR 144A 04/31 4.375	760,000	4.375		4/1/2031	632,077	695,028
FMG RESOURCES AUG 2006	SR UNSECURED 144A 04/32 6.125	483,000	6.125		4/15/2032	459,498	486,478
FOCUS FINANCIAL PARTNERS, LLC	2021 TERM LOAN B4	292,637	1.000		6/30/2028	287,699	293,169
FOGO DE CHAO INC	2023 TERM LOAN B	259,000	1.000		9/30/2030	253,820	254,575
FORD FOUNDATION/THE	UNSECURED 06/70 2.815	400,000	2.815		6/1/2070	233,312	254,980
FORD MOTOR COMPANY	SR UNSECURED 08/32 6.1	-	6.100		8/19/2032	408,125	(10,567)
FORD MOTOR CREDIT CO LLC	SR UNSECURED 01/24 3.81	400,000	3.810		1/9/2024	389,012	399,820
FORD MOTOR CREDIT CO LLC	SR UNSECURED 05/28 6.8	1,200,000	6.800		5/12/2028	1,200,221	1,253,340
FORD MOTOR CREDIT CO LLC	SR UNSECURED 06/30 7.2	540,000	7.200		6/10/2030	542,658	575,127
FORD MOTOR CREDIT CO LLC	SR UNSECURED 08/26 2.7	1,475,000	2.700		8/10/2026	1,280,890	1,366,130
FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/24 4.063	250,000	4.063		11/1/2024	240,018	245,608
FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/25 3.375	275,000	3.375		11/13/2025	248,603	263,150
FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/27 7.35	825,000	7.350		11/4/2027	845,378	870,004
FORESTAR GROUP INC	COMPANY GUAR 144A 03/28 5	244,000	5.000		3/1/2028	209,345	234,730
FORESTAR GROUP INC	COMPANY GUAR 144A 05/26 3.85	226,000	3.850		5/15/2026	198,132	215,281
FORTRESS TRANS + INFRAST	COMPANY GUAR 144A 05/28 5.5	911,000	5.500		5/1/2028	796,517	876,054
FR REFUEL LLC	TERM LOAN	587,300	1.000		11/8/2028	565,276	571,883
FRANCISCAN HEALTH SYS	SECURED 07/49 3.914	150,000	3.914		7/1/2049	114,561	116,294
FRANKLIN RESOURCES INC	SR UNSECURED 08/51 2.95	100,000	2.950		8/12/2051	61,718	63,152
FRANKLIN SQUARE HOLDINGS, L.P.	TERM LOAN B	610,122	1.000		8/1/2025	607,072	613,936
FREDDIE MAC	FHR 4283 EW	351,778	1.000		12/15/2043	345,728	347,694
FREEDOM MORTGAGE CORP	SR UNSECURED 144A 10/28 12	410,000	12.000		10/1/2028	430,415	447,773
FREEPORT INDONESIA PT	SR UNSECURED 144A 04/52 6.2	2,930,000	6.200		4/14/2052	2,512,500	2,904,363
FREEPORT MCMORAN INC	COMPANY GUAR 03/43 5.45	3,652,000	5.450		3/15/2043	3,306,480	3,552,812
FRNCHSE GRUP INTRMDT HLDCO LLC	2021 FIRST OUT TERM LOAN B	639,283	1.000		3/10/2026	616,710	518,139
FRONERI INTERNATIONAL PLC	2020 USD TERM LOAN	666,828	1.000		1/29/2027	650,251	668,362
FRONTDOOR INC	2021 TERM LOAN B	271,045	1.000		6/17/2028	269,674	271,282
FRONTIER COMMUNICATIONS	SECURED 144A 01/30 6	259,000	6.000		1/15/2030	1,064,162	191,455
FRONTIER COMMUNICATIONS	SR SECURED 144A 05/28 5	458,000	5.000		5/1/2028	411,174	423,274
FRONTIER COMMUNICATIONS	SR SECURED 144A 05/30 8.75	219,000	8.750		5/15/2030	209,693	225,287

Corporate obligations (continued):

FRONTIER COMMUNICATIONS	SR SECURED 144A 10/27 5.875	511,000	5.875	%	10/15/2027	$ 474,499	$ 493,677
FUGUE FINANCE B V	USD TERM LOAN	689,788	1.000		1/31/2028	675,999	693,830
FULL HOUSE RESORTS INC	SR SECURED 144A 02/28 8.25	200,000	8.250		2/15/2028	225,693	186,465
GALAXY US OPCO INC.	TERM LOAN	336,622	1.000		4/29/2029	304,989	279,396
GAP INC/THE	COMPANY GUAR 144A 10/31 3.875	770,000	3.875		10/1/2031	534,355	634,264
GARDA WORLD SECURITY	SR SECURED 144A 02/28 7.75	522,000	7.750		2/15/2028	514,830	540,066
GE HEALTHCARE TECH INC	SR UNSECURED 11/32 5.905	700,000	5.905		11/22/2032	724,206	746,676
GEN DIGITAL INC	COMPANY GUAR 144A 09/30 7.125	90,000	7.125		9/30/2030	402,825	88,391
GEN DIGITAL INC.	2022 TERM LOAN B	307,434	1.000		9/12/2029	305,665	308,250
GENERAL DYNAMICS CORP	COMPANY GUAR 04/40 4.25	625,000	4.250		4/1/2040	563,883	581,810
GENERAL DYNAMICS CORP	COMPANY GUAR 06/41 2.85	75,000	2.850		6/1/2041	55,463	57,498
GENERAL DYNAMICS CORP	COMPANY GUAR 11/42 3.6	200,000	3.600		11/15/2042	171,312	168,556
GENERAL MOTORS CO	SR UNSECURED 04/36 6.6	485,000	6.600		4/1/2036	475,009	519,076
GENERAL MOTORS CO	SR UNSECURED 10/43 6.25	390,000	6.250		10/2/2043	360,567	397,847
GENESIS ENERGY LP/FIN	COMPANY GUAR 01/29 8.25	252,000	8.250		1/15/2029	249,382	259,321
GENESIS ENERGY LP/FIN	COMPANY GUAR 04/30 8.875	425,000	8.875		4/15/2030	425,000	439,450
GENTING NY LLC/GENNY CAP	SR UNSECURED 144A 02/26 3.3	661,000	3.300		2/15/2026	578,038	602,244
GEORGE WASHINGTON UNIVER	UNSECURED 09/48 4.126	750,000	4.126		9/15/2048	621,503	687,735
GEORGETOWN UNIVERSITY	SR UNSECURED 04/50 2.943	450,000	2.943		4/1/2050	284,481	310,212
GGAM FINANCE LTD	SR UNSECURED 144A 06/28 8	206,000	8.000		6/15/2028	207,545	213,128
GIBSON BRANDS INC	2021 TERM LOAN	588,000	1.000		8/11/2028	435,495	527,239
GIP PILOT ACQUISITION PRTNRS	TERM LOAN	211,680	1.000		10/4/2030	210,628	212,001
GLAXOSMITHKLINE CAP INC	COMPANY GUAR 03/43 4.2	30,000	4.200		3/18/2043	26,092	27,994
GLAXOSMITHKLINE CAP INC	COMPANY GUAR 05/38 6.375	1,200,000	6.375		5/15/2038	1,357,452	1,393,308
GLOBAL AIR LEASE CO LTD	SR UNSECURED 144A 09/24 6.5	346,397	6.500		9/15/2024	327,949	325,613
GLOBAL MEDICAL RESPONSE	SR SECURED 144A 10/25 6.5	285,000	6.500		10/1/2025	219,878	225,734
GLOVES BUYER, INC.	2021 TERM LOAN	677,001	1.000		12/29/2027	622,841	673,616
GN BONDCO LLC	SR SECURED 144A 10/31 9.5	225,000	9.500		10/15/2031	223,853	219,665
GO DADDY OPCO/FINCO	COMPANY GUAR 144A 03/29 3.5	365,000	3.500		3/1/2029	305,574	330,581
GO DADDY OPERATING CO LLC	2023 TERM LOAN	440,561	1.000		11/9/2029	440,561	442,568
GOLDMAN SACHS CAPITAL I	LIMITD GUARA 02/34 6.345	6,825,000	6.345		2/15/2034	7,017,854	7,170,209
GOLDMAN SACHS GROUP INC	SR UNSECURED 01/32 VAR	115,000	1.000		1/27/2032	87,609	92,919
GOLDMAN SACHS GROUP INC	SR UNSECURED 02/28 VAR	400,000	1.000		2/24/2028	384,512	394,656
GOLDMAN SACHS GROUP INC	SR UNSECURED 02/41 6.25	870,000	6.250		2/1/2041	957,298	970,311
GOLDMAN SACHS GROUP INC	SR UNSECURED 02/43 VAR	1,710,000	1.000		2/24/2043	1,270,010	1,335,595
GOLDMAN SACHS GROUP INC	SR UNSECURED 03/24 3	800,000	3.000		3/15/2024	780,104	795,488
GOLDMAN SACHS GROUP INC	SR UNSECURED 03/28 VAR	1,625,000	1.000		3/15/2028	1,521,231	1,558,603
GOLDMAN SACHS GROUP INC	SR UNSECURED 04/29 VAR	1,905,000	1.000		4/23/2029	1,740,084	1,808,550
GOLDMAN SACHS GROUP INC	SR UNSECURED 04/39 VAR	6,855,000	1.000		4/23/2039	5,922,926	6,198,634
GOLDMAN SACHS GROUP INC	SR UNSECURED 04/42 VAR	770,000	1.000		4/22/2042	554,639	589,635
GOLDMAN SACHS GROUP INC	SR UNSECURED 05/29 VAR	145,000	1.000		5/1/2029	135,085	140,263
GOLDMAN SACHS GROUP INC	SR UNSECURED 07/42 VAR	285,000	1.000		7/21/2042	197,280	207,899
GOLDMAN SACHS GROUP INC	SR UNSECURED 07/44 4.8	600,000	4.800		7/8/2044	530,472	566,778
GOLDMAN SACHS GROUP INC	SR UNSECURED 09/27 VAR	400,000	1.000		9/10/2027	345,052	362,808
GOLDMAN SACHS GROUP INC	SR UNSECURED 10/38 VAR	870,000	1.000		10/31/2038	750,870	758,962
GOLDMAN SACHS GROUP INC	SR UNSECURED 10/45 4.75	755,000	4.750		10/21/2045	700,917	715,370
GOLDMAN SACHS GROUP INC	SUBORDINATED 05/36 6.45	1,350,000	6.450		5/1/2036	1,395,759	1,457,231
GOODYEAR TIRE + RUBBER	COMPANY GUAR 07/29 5	150,000	5.000		7/15/2029	644,674	128,910
GPS HOSPITALITY HOLDING	SR SECURED 144A 08/28 7	445,000	7.000		8/15/2028	278,160	324,850
GRAFTECH GLOBAL ENTERPRI	SR SECURED 144A 12/28 9.875	280,000	9.875		12/15/2028	272,877	215,950
GRAFTECH GLOBAL ENTERPRI	SR SECURED 144A 12/28 9.875	-	9.875		12/15/2028	315,930	(1,240)
GRAPHIC PACKAGING INTERN	COMPANY GUAR 144A 03/29 3.5	349,000	3.500		3/1/2029	297,358	314,233
GRAPHIC PACKAGING INTERN	SR SECURED 144A 04/26 1.512	755,000	1.512		4/15/2026	658,594	685,125
GRAY TELEVISION INC	COMPANY GUAR 144A 05/27 7	433,000	7.000		5/15/2027	390,504	411,567
GRAY TELEVISION INC	COMPANY GUAR 144A 11/31 5.375	476,000	5.375		11/15/2031	342,137	359,142
GRIFFON CORPORATION	COMPANY GUAR 03/28 5.75	429,000	5.750		3/1/2028	392,535	421,523
GRIFOLS SA	SR UNSECURED 144A 10/28 4.75	380,000	4.750		10/15/2028	331,548	344,611
GRIFOLS WORLDWIDE OPERATIONS U	USD 2019 TERM LOAN B	669,285	1.000		11/15/2027	648,651	670,122
GRINDING MEDIA INC	2021 TERM LOAN B	298,030	1.000		10/12/2028	282,130	298,030
GS MORTGAGE SECURITIES TRUST	GSMS 2017 GS7 A3	1,025,000	3.167		8/10/2050	936,403	940,830
GS MORTGAGE SECURITIES TRUST	GSMS 2018 GS9 A3	1,000,000	3.727		3/10/2051	932,885	941,756
GTCR W MERGER SUB LLC	USD TERM LOAN B	662,647	1.000		1/31/2031	660,322	666,374
GULFPORT ENERGY OP CORP	COMPANY GUAR 144A 05/26 8	517,894	8.000		5/17/2026	504,947	523,513
GVC HOLDINGS GIBRALTAR LIMITED	2021 USD TERM LOAN B4	243,750	1.000		3/29/2027	242,341	244,708
GYP HOLDINGS III CORP	COMPANY GUAR 144A 05/29 4.625	248,000	4.625		5/1/2029	218,860	226,399
H FOOD HOLDINGS LLC	FIRST LIEN	659,126	1.000		5/23/2025	588,846	530,412
H+E EQUIPMENT SERVICES	COMPANY GUAR 144A 12/28 3.875	241,000	3.875		12/15/2028	205,281	219,146
HACKENSACK MERIDIAN HLTH	SECURED 07/57 4.5	120,000	4.500		7/1/2057	101,906	108,326
HACKENSACK MERIDIAN HLTH	SECURED 09/41 2.675	250,000	2.675		9/1/2041	173,843	178,015
HACKENSACK MERIDIAN HLTH	SECURED 09/50 2.875	250,000	2.875		9/1/2050	161,603	173,148
HANESBRANDS INC.	2023 TERM LOAN B	501,388	1.000		3/8/2030	497,982	501,388
HARLEY DAVIDSON FINL SER	COMPANY GUAR 144A 03/28 6.5	488,000	6.500		3/10/2028	1,651,779	482,509
HARSCO CORPORATION	2021 TERM LOAN	479,325	1.000		3/10/2028	454,535	479,265
HARTFORD HEALTHCARE CORP	SR UNSECURED 07/54 3.447	150,000	3.447		7/1/2054	104,744	106,890
HAT HOLDINGS I LLC/HAT	COMPANY GUAR 144A 06/26 3.375	293,000	3.375		6/15/2026	254,558	275,382
HAT HOLDINGS I LLC/HAT	COMPANY GUAR 144A 09/30 3.75	274,000	3.750		9/15/2030	201,341	230,752
HAWAIIAN BRAND INTELLECT	SR SECURED 144A 01/26 5.75	919,717	5.750		1/20/2026	847,339	866,502
HCA INC	COMPANY GUAR 03/52 4.625	4,150,000	4.625		3/15/2052	3,310,080	3,529,202
HCA INC	COMPANY GUAR 06/39 5.125	550,000	5.125		6/15/2039	492,129	524,101
HEALTH CARE SERVICE CORP	SR UNSECURED 144A 06/30 2.2	620,000	2.200		6/1/2030	498,331	528,755
HEALTH CARE SERVICE CORP	SR UNSECURED 144A 06/50 3.2	4,130,000	3.200		6/1/2050	2,828,059	2,922,801
HEALTHEQUITY INC	COMPANY GUAR 144A 10/29 4.5	502,000	4.500		10/1/2029	438,698	466,112
HEALTHPEAK OP LLC	COMPANY GUAR 12/32 5.25	770,000	5.250		12/15/2032	757,341	778,385
HECLA MINING CO	COMPANY GUAR 02/28 7.25	736,000	7.250		2/15/2028	726,126	739,253
HELIX ENERGY SOLUTIONS	COMPANY GUAR 144A 03/29 9.75	461,000	9.750		3/1/2029	458,815	484,797
HELP AT HOME, INC.	2020 DELAYED DRAW TERM LOAN	142,049	1.000		10/29/2027	135,834	141,250
HELP AT HOME, INC.	2020 TERM LOAN B	1,122,576	1.000		10/29/2027	1,073,463	1,116,267
HERITAGE CRYSTAL CLEAN, INC	TERM LOAN B	197,000	1.000		10/17/2030	192,075	197,739
HERSHEY COMPANY	SR UNSECURED 06/50 2.65	75,000	2.650		6/1/2050	48,666	51,524
HERSHEY COMPANY	SR UNSECURED 08/46 3.375	150,000	3.375		8/15/2046	112,320	117,273
HERSHEY COMPANY	SR UNSECURED 11/49 3.125	150,000	3.125		11/15/2049	106,208	114,461
HESS CORP	SR UNSECURED 01/40 6	8,775,000	6.000		1/15/2040	8,595,200	9,542,198
HESS CORP	SR UNSECURED 02/41 5.6	3,900,000	5.600		2/15/2041	3,603,059	4,095,663
HESS MIDSTREAM OPERATION	COMPANY GUAR 144A 06/28 5.125	245,000	5.125		6/15/2028	226,552	236,376

Corporate obligations (continued):

HIGHTOWER HOLDINGS LLC	2021 TERM LOAN B	438,893	1.000	%	4/21/2028	$ 404,145	$ 437,980
HILCORP ENERGY I/HILCORP	SR UNSECURED 144A 02/31 6	424,000	6.000		2/1/2031	365,725	408,689
HILL CITY FUNDING TRUST	SR UNSECURED 144A 08/41 4.046	2,420,000	4.046		8/15/2041	1,666,388	1,785,718
HILLMAN GROUP INC THE	2021 TERM LOAN B1	537,556	1.000		7/14/2028	523,146	538,994
HILTON DOMESTIC OPERATIN	COMPANY GUAR 01/30 4.875	385,000	4.875		1/15/2030	348,891	373,127
HOLDING SOCOTEC	2021 USD TERM LOAN	294,000	1.000		6/2/2028	277,952	291,795
HOME DEPOT INC	SR UNSECURED 02/44 4.875	345,000	4.875		2/15/2044	350,679	341,364
HOME DEPOT INC	SR UNSECURED 03/45 4.4	2,220,000	4.400		3/15/2045	1,983,481	2,059,538
HOME DEPOT INC	SR UNSECURED 03/51 2.375	600,000	2.375		3/15/2051	383,486	378,846
HOME DEPOT INC	SR UNSECURED 04/40 3.3	750,000	3.300		4/15/2040	597,150	619,553
HOME DEPOT INC	SR UNSECURED 04/41 5.95	345,000	5.950		4/1/2041	393,545	385,731
HOME DEPOT INC	SR UNSECURED 04/43 4.2	180,000	4.200		4/1/2043	165,089	164,045
HOME DEPOT INC	SR UNSECURED 04/46 4.25	655,000	4.250		4/1/2046	572,470	591,707
HOME DEPOT INC	SR UNSECURED 04/50 3.35	520,000	3.350		4/15/2050	415,605	404,170
HOME DEPOT INC	SR UNSECURED 04/52 3.625	470,000	3.625		4/15/2052	362,802	380,855
HOME DEPOT INC	SR UNSECURED 06/47 3.9	800,000	3.900		6/15/2047	657,640	688,008
HOME DEPOT INC	SR UNSECURED 09/40 5.4	220,000	5.400		9/15/2040	225,542	231,405
HOME DEPOT INC	SR UNSECURED 09/51 2.75	500,000	2.750		9/15/2051	326,690	341,190
HOME DEPOT INC	SR UNSECURED 09/52 4.95	120,000	4.950		9/15/2052	115,181	121,254
HOME DEPOT INC	SR UNSECURED 09/56 3.5	730,000	3.500		9/15/2056	542,306	573,700
HOME DEPOT INC	SR UNSECURED 12/36 5.875	900,000	5.875		12/16/2036	963,531	1,005,966
HOME DEPOT INC	SR UNSECURED 12/48 4.5	500,000	4.500		12/6/2048	453,395	471,415
HOME DEPOT INC	SR UNSECURED 12/49 3.125	300,000	3.125		12/15/2049	212,415	223,122
HOME RE LTD	HMIR 2019 1 M1 144A	41,381	1.000		5/25/2029	40,747	41,387
HONEYWELL INTERNATIONAL	SR UNSECURED 01/34 4.5	355,000	4.500		1/15/2034	344,677	356,800
HONEYWELL INTERNATIONAL	SR UNSECURED 03/37 5.7	300,000	5.700		3/15/2037	317,367	328,422
HONEYWELL INTERNATIONAL	SR UNSECURED 06/50 2.8	150,000	2.800		6/1/2050	114,329	113,991
HONEYWELL INTERNATIONAL	SR UNSECURED 11/47 3.812	350,000	3.812		11/21/2047	311,472	300,307
HORMEL FOODS CORP	SR UNSECURED 06/51 3.05	200,000	3.050		6/3/2051	137,760	144,792
HOSPITAL SPECIAL SURGERY	SECURED 10/50 2.667	180,000	2.667		10/1/2050	110,594	112,054
HOWARD HUGHES CORP	COMPANY GUAR 144A 02/31 4.375	41,000	4.375		2/1/2031	35,158	35,557
HOWARD HUGHES CORP	COMPANY GUAR 144A 08/28 5.375	832,000	5.375		8/1/2028	744,734	799,660
HOWMET AEROSPACE INC	SR UNSECURED 02/37 5.95	272,000	5.950		2/1/2037	264,044	283,922
HPCC MERGER SUB INC	TERM LOAN	251,994	1.000		3/20/2025	220,374	242,176
HRT DNT / HRT DNT FIN	SR SECURED 144A 04/28 10.5	535,000	10.500		4/30/2028	542,160	555,084
HSBC BANK USA NA	SUBORDINATED 01/39 7	5,025,000	7.000		1/15/2039	5,413,383	5,810,910
HSBC BANK USA NA	SUBORDINATED 08/35 5.625	870,000	5.625		8/15/2035	821,151	859,734
HSBC HOLDINGS PLC	SR UNSECURED 01/42 6.1	250,000	6.100		1/14/2042	260,635	283,050
HSBC HOLDINGS PLC	SR UNSECURED 03/28 VAR	200,000	1.000		3/13/2028	184,308	192,662
HSBC HOLDINGS PLC	SR UNSECURED 03/30 4.95	875,000	4.950		3/31/2030	834,488	867,571
HSBC HOLDINGS PLC	SR UNSECURED 03/44 VAR	900,000	1.000		3/9/2044	939,158	969,930
HSBC HOLDINGS PLC	SR UNSECURED 05/25 VAR	675,000	1.000		5/24/2025	624,969	661,277
HSBC HOLDINGS PLC	SR UNSECURED 05/30 VAR	1,200,000	1.000		5/22/2030	1,050,336	1,120,788
HSBC HOLDINGS PLC	SR UNSECURED 06/28 VAR	600,000	1.000		6/9/2028	567,126	591,210
HSBC HOLDINGS PLC	SR UNSECURED 08/31 VAR	850,000	1.000		8/18/2031	649,477	703,945
HSBC HOLDINGS PLC	SUBORDINATED 03/33 VAR	700,000	1.000		3/29/2033	606,662	652,008
HSBC HOLDINGS PLC	SUBORDINATED 05/36 6.5	1,375,000	6.500		5/2/2036	1,387,966	1,459,026
HSBC HOLDINGS PLC	SUBORDINATED 09/37 6.5	1,620,000	6.500		9/15/2037	1,651,752	1,753,472
HSBC HOLDINGS PLC	SUBORDINATED 11/33 VAR	650,000	1.000		11/3/2033	687,752	751,134
HSBC HOLDINGS PLC	SUBORDINATED 11/34 VAR	3,975,000	1.000		11/13/2034	4,095,991	4,360,456
HUDBAY MINERALS INC	COMPANY GUAR 144A 04/26 4.5	222,000	4.500		4/1/2026	201,651	214,736
HUDBAY MINERALS INC	COMPANY GUAR 144A 04/29 6.125	221,000	6.125		4/1/2029	212,385	216,686
HUGHES SATELLITE SYSTEMS	COMPANY GUAR 08/26 6.625	241,000	6.625		8/1/2026	214,413	189,990
HUMANA INC	SR UNSECURED 06/38 8.15	2,569,000	8.150		6/15/2038	2,985,589	3,139,164
HUNT COS INC	SR SECURED 144A 04/29 5.25	501,000	5.250		4/15/2029	414,638	446,897
HUNT OIL CO OF PERU	SR UNSECURED 144A 09/33 8.55	403,000	8.550		9/18/2033	404,600	440,620
HUNTINGTON BANCSHARES	SR UNSECURED 08/29 VAR	290,000	1.000		8/21/2029	289,951	299,028
HYATT HOTELS CORP	SR UNSECURED 10/24 1.8	200,000	1.800		10/1/2024	187,402	194,048
HYDRO QUEBEC	LOCAL GOVT G 04/30 9.375	503,000	9.375		4/15/2030	637,779	632,789
HYUNDAI CAPITAL AMERICA	SR UNSECURED 144A 06/25 5.8	725,000	5.800		6/26/2025	724,174	728,857
IBM CORP	SR UNSECURED 02/46 4.7	200,000	4.700		2/19/2046	182,094	189,222
IBM CORP	SR UNSECURED 02/52 3.43	190,000	3.430		2/9/2052	133,593	141,221
IBM CORP	SR UNSECURED 02/53 5.1	150,000	5.100		2/6/2053	140,256	150,449
IBM CORP	SR UNSECURED 05/39 4.15	2,355,000	4.150		5/15/2039	2,030,822	2,137,657
IBM CORP	SR UNSECURED 05/40 2.85	300,000	2.850		5/15/2040	221,682	224,058
IBM CORP	SR UNSECURED 05/49 4.25	1,450,000	4.250		5/15/2049	1,195,438	1,268,895
IBM CORP	SR UNSECURED 06/42 4	230,000	4.000		6/20/2042	190,548	200,160
IBM CORP	SR UNSECURED 07/52 4.9	380,000	4.900		7/27/2052	345,359	366,290
IBM CORP	SR UNSECURED 11/39 5.6	985,000	5.600		11/30/2039	999,312	1,037,658
IBM CORP	SR UNSECURED 12/96 7.125	100,000	7.125		12/1/2096	131,322	125,364
ICEBOX HOLDCO III, INC.	2021 1ST LIEN TERM LOAN	590,012	1.000		12/22/2028	546,498	586,914
IDAHO POWER CO	1ST MORTGAGE 03/48 4.2	150,000	4.200		3/1/2048	130,127	127,097
IDAHO POWER CO	1ST MORTGAGE 03/53 5.5	135,000	5.500		3/15/2053	137,958	139,188
IDAHO POWER CO	1ST MORTGAGE 04/54 5.8	125,000	5.800		4/1/2054	120,866	133,518
IHC HEALTH SERVICES INC	SECURED 05/48 4.131	40,000	4.131		5/15/2048	32,892	36,099
IHO VERWALTUNGS GMBH	SR SECURED 144A 05/29 6.375	350,000	6.375		5/15/2029	316,715	343,476
ILIAD HOLDING SAS	SR SECURED 144A 10/28 7	541,000	7.000		10/15/2028	488,950	538,344
ILLINOIS TOOL WORKS INC	SR UNSECURED 09/42 3.9	630,000	3.900		9/1/2042	535,122	562,609
ILLUMINATE BUYER LLC	2021 TERM LOAN	626,311	1.000		12/31/2029	624,868	628,231
ILLUMINATE MERGER SUB CORP.	1ST LIEN TERM LOAN	1,225,000	1.000		7/21/2028	1,108,117	1,218,875
ILPEA PARENT INC	2021 TERM LOAN	410,497	1.000		6/22/2028	390,485	404,339
IMOLA MERGER CORP	SR SECURED 144A 05/29 4.75	242,000	4.750		5/15/2029	209,247	229,924
IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/25 4.25	400,000	4.250		7/21/2025	382,004	392,836
IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/26 3.5	300,000	3.500		7/26/2026	275,142	286,179
IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/27 6.125	575,000	6.125		7/27/2027	572,217	590,427
IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/29 3.875	2,550,000	3.875		7/26/2029	2,180,658	2,378,997
IMPRIVATA INC	TERM LOAN	223,278	1.000		12/1/2027	218,163	224,354
INDIANA MICHIGAN POWER	SR UNSECURED 03/46 4.55	126,000	4.550		3/15/2046	105,307	112,674
INDIANA MICHIGAN POWER	SR UNSECURED 04/53 5.625	170,000	5.625		4/1/2053	172,700	178,342
INDIANA MICHIGAN POWER	SR UNSECURED 05/51 3.25	375,000	3.250		5/1/2051	264,359	266,888
INDIANA MICHIGAN POWER	SR UNSECURED 08/48 4.25	400,000	4.250		8/15/2048	324,336	335,348
INDIANA UNIV HEALTH INC	SECURED 11/48 3.97	250,000	3.970		11/1/2048	203,063	215,848
INDIANA UNIV HEALTH INC	UNSECURED 11/51 2.852	105,000	2.852		11/1/2051	67,512	73,165
INDUSTRIAS PENOLES SAB D	SR UNSECURED 144A 09/49 5.65	1,675,000	5.650		9/12/2049	1,547,676	1,520,666

Corporate obligations (continued):

INEOS QUATTRO HOLDINGS UK LTD	2023 USD 1ST LIEN TERM LOAN B	439,875	1.000	%	4/2/2029	$ 439,875	$ 437,676
INEOS US FINANCE LLC	2023 USD TERM LOAN B	149,250	1.000		2/18/2030	147,764	149,623
INFRAESTRUCTURA ENERGETI	SR UNSECURED 144A 01/51 4.75	1,540,000	4.750		1/15/2051	1,162,839	1,209,146
ING GROEP NV	SR UNSECURED 04/24 3.55	200,000	3.550		4/9/2024	195,634	198,880
INGERSOLL RAND COMPANY LIMITED	2020 USD TERM LOAN B	64,079	1.000		3/1/2027	63,651	64,339
INGERSOLL RAND INC	SR UNSECURED 08/33 5.7	350,000	5.700		8/14/2033	347,319	370,300
INGEVITY CORP	COMPANY GUAR 144A 11/28 3.875	425,000	3.875		11/1/2028	365,445	380,600
INGLES MARKETS INC	SR UNSECURED 144A 06/31 4	669,000	4.000		6/15/2031	562,656	590,393
INSTALLED BUILDING PRODUCTS IN	2023 TERM LOAN B	98,008	1.000		12/14/2028	98,008	98,314
INTEGRIS BAPTIST MEDICAL	SR SECURED 08/50 3.875	250,000	3.875		8/15/2050	180,675	191,105
INTEL CORP	SR UNSECURED 02/43 5.625	500,000	5.625		2/10/2043	493,795	534,500
INTEL CORP	SR UNSECURED 02/53 5.7	500,000	5.700		2/10/2053	494,250	540,555
INTEL CORP	SR UNSECURED 02/60 3.1	555,000	3.100		2/15/2060	365,285	382,489
INTEL CORP	SR UNSECURED 02/63 5.9	500,000	5.900		2/10/2063	497,395	557,300
INTEL CORP	SR UNSECURED 03/40 4.6	250,000	4.600		3/25/2040	227,380	243,243
INTEL CORP	SR UNSECURED 03/50 4.75	500,000	4.750		3/25/2050	433,945	472,390
INTEL CORP	SR UNSECURED 03/60 4.95	460,000	4.950		3/25/2060	408,287	451,522
INTEL CORP	SR UNSECURED 05/46 4.1	500,000	4.100		5/19/2046	402,350	440,540
INTEL CORP	SR UNSECURED 05/47 4.1	285,000	4.100		5/11/2047	229,790	247,879
INTEL CORP	SR UNSECURED 07/45 4.9	450,000	4.900		7/29/2045	421,605	451,877
INTEL CORP	SR UNSECURED 08/41 2.8	310,000	2.800		8/12/2041	216,454	232,147
INTEL CORP	SR UNSECURED 08/51 3.05	175,000	3.050		8/12/2051	113,313	123,228
INTEL CORP	SR UNSECURED 08/52 4.9	400,000	4.900		8/5/2052	353,864	391,428
INTEL CORP	SR UNSECURED 08/61 3.2	615,000	3.200		8/12/2061	397,171	423,120
INTEL CORP	SR UNSECURED 08/62 5.05	400,000	5.050		8/5/2062	350,908	395,396
INTEL CORP	SR UNSECURED 10/41 4.8	100,000	4.800		10/1/2041	92,332	97,756
INTEL CORP	SR UNSECURED 11/49 3.25	695,000	3.250		11/15/2049	482,268	516,705
INTEL CORP	SR UNSECURED 12/47 3.734	800,000	3.734		12/8/2047	599,536	649,768
INTERCONTINENTALEXCHANGE	SR UNSECURED 06/50 3	435,000	3.000		6/15/2050	313,431	311,254
INTERCONTINENTALEXCHANGE	SR UNSECURED 06/52 4.95	570,000	4.950		6/15/2052	541,479	568,876
INTERCONTINENTALEXCHANGE	SR UNSECURED 06/62 5.2	390,000	5.200		6/15/2062	371,336	400,763
INTERCONTINENTALEXCHANGE	SR UNSECURED 09/40 2.65	350,000	2.650		9/15/2040	235,590	259,856
INTERCONTINENTALEXCHANGE	SR UNSECURED 09/48 4.25	1,000,000	4.250		9/21/2048	840,709	894,453
INTERNATIONAL GAME TECH	SR SECURED 144A 01/29 5.25	365,000	5.250		1/15/2029	340,129	357,408
INTERSTATE POWER + LIGHT	SR UNSECURED 09/28 4.1	1,250,000	4.100		9/26/2028	1,190,213	1,213,013
INTESA SANPAOLO SPA	144A 11/33 VAR	300,000	1.000		11/21/2033	319,080	325,506
INTESA SANPAOLO SPA	SUBORDINATED 144A 06/32 VAR	281,000	1.000		6/1/2032	208,972	231,704
INTRADO CORPORATION	2023 TERM LOAN B	583,562	1.000		1/31/2030	573,124	585,993
INTUIT INC	SR UNSECURED 09/53 5.5	450,000	5.500		9/15/2053	435,812	492,125
INVESCO FINANCE PLC	COMPANY GUAR 11/43 5.375	140,000	5.375		11/30/2043	137,656	137,231
IPALCO ENTERPRISES INC	SR SECURED 05/30 4.25	75,000	4.250		5/1/2030	66,628	69,294
IRIS HOLDING INC	SR UNSECURED 144A 12/28 10	134,000	10.000		12/15/2028	115,910	116,623
IRIS HOLDINGS INC.	TERM LOAN	224,861	1.000		6/28/2028	210,699	208,349
IRON MOUNTAIN INC	COMPANY GUAR 144A 02/29 7	207,000	7.000		2/15/2029	200,269	212,771
IRON MOUNTAIN INC	COMPANY GUAR 144A 07/32 5.625	642,000	5.625		7/15/2032	552,879	607,762
IRON MOUNTAIN, INC.	2023 TERM LOAN B	440,000	1.000		1/31/2031	436,700	440,689
ISOLVED INC	TERM LOAN B	500,500	1.000		10/14/2030	497,787	502,065
ISRAEL ELECTRIC CORP LTD	SR SECURED 144A REGS 11/24 5	350,000	5.000		11/12/2024	346,063	344,649
ITT HOLDINGS LLC	2023 TERM LOAN B	249,375	1.000		10/5/2030	244,392	250,518
JAB HOLDINGS BV	SR UNSECURED 144A 04/52 4.5	1,860,000	4.500		4/8/2052	1,386,915	1,451,600
JACKSON FINANCIAL INC	SR UNSECURED 11/51 4	2,585,000	4.000		11/23/2051	1,732,951	1,836,229
JACOBS ENTERTAINMENT INC	SR UNSECURED 144A 02/29 6.75	424,000	6.750		2/15/2029	382,715	398,560
JAGUAR LAND ROVER AUTOMO	COMPANY GUAR 144A 10/27 4.5	81,000	4.500		10/1/2027	235,399	77,660
JANE STREET GROUP LLC	2021 TERM LOAN	943,749	1.000		1/26/2028	917,574	948,864
JANE STREET GRP/JSG FIN	SR SECURED 144A 11/29 4.5	228,000	4.500		11/15/2029	196,080	212,615
JB POINDEXTER + CO INC	SR UNSECURED 144A 12/31 8.75	441,000	8.750		12/15/2031	441,000	449,820
JBS USA LUX SA/FOOD/LUX	SR UNSECURED 144A 11/53 7.25	3,945,000	7.250		11/15/2053	3,777,844	4,286,795
JBS USA/FOOD/FINANCE	COMPANY GUAR 05/32 3	595,000	3.000		5/15/2032	587,319	484,425
JBS USA/FOOD/FINANCE	COMPANY GUAR 12/52 6.5	11,135,000	6.500		12/1/2052	10,839,128	11,196,243
JEFFERSON CAPITAL HOLDIN	COMPANY GUAR 144A 08/26 6	443,000	6.000		8/15/2026	366,551	423,907
JELD WEN INC	COMPANY GUAR 144A 12/27 4.875	-	4.875		12/15/2027	298,733	(730)
JOHN SEVIER COMB CYCLE	SECURED 01/42 4.626	203,122	4.626		1/15/2042	199,328	191,542
JOHNS HOPKINS HEALTH SYS	UNSECURED 05/46 3.837	350,000	3.837		5/15/2046	282,800	296,664
JOHNS HOPKINS UNIVERSITY	SR UNSECURED 01/60 2.813	115,000	2.813		1/1/2060	71,805	75,250
JOHNS HOPKINS UNIVERSITY	SR UNSECURED 07/53 4.083	55,000	4.083		7/1/2053	45,283	48,483
JOHNSON + JOHNSON	SR UNSECURED 01/38 3.4	345,000	3.400		1/15/2038	308,371	305,667
JOHNSON + JOHNSON	SR UNSECURED 01/48 3.5	250,000	3.500		1/15/2048	198,658	210,383
JOHNSON + JOHNSON	SR UNSECURED 03/36 3.55	345,000	3.550		3/1/2036	321,616	319,235
JOHNSON + JOHNSON	SR UNSECURED 03/37 3.625	1,250,000	3.625		3/3/2037	1,110,513	1,149,863
JOHNSON + JOHNSON	SR UNSECURED 03/46 3.7	700,000	3.700		3/1/2046	587,237	612,416
JOHNSON + JOHNSON	SR UNSECURED 03/47 3.75	470,000	3.750		3/3/2047	395,576	413,468
JOHNSON + JOHNSON	SR UNSECURED 05/41 4.85	350,000	4.850		5/15/2041	362,541	362,740
JOHNSON + JOHNSON	SR UNSECURED 08/37 5.95	345,000	5.950		8/15/2037	400,014	397,423
JOHNSON + JOHNSON	SR UNSECURED 09/40 4.5	250,000	4.500		9/1/2040	238,810	248,855
JOHNSON + JOHNSON	SR UNSECURED 09/50 2.25	380,000	2.250		9/1/2050	257,017	251,366
JOHNSON + JOHNSON	SR UNSECURED 09/60 2.45	250,000	2.450		9/1/2060	152,590	160,605
JONES DESLAURIERS INSURA	SR UNSECURED 144A 12/30 10.5	406,000	10.500		12/15/2030	417,258	427,883
JONES DSLRRS INSRNC MNGNT INC	2023 TERM LOAN B	205,000	1.000		3/15/2030	203,468	206,153
JP MORGAN CHASE BANK NA	SR UNSECURED 12/26 5.11	850,000	5.110		12/8/2026	850,000	857,625
JP MORGAN CHASE BANK NA	SR UNSECURED 12/26 VAR	250,000	1.000		12/8/2026	250,000	250,943
JPMORGAN CHASE + CO	JR SUBORDINA 02/27 VAR	965,000	1.000		2/1/2027	899,603	915,858
JPMORGAN CHASE + CO	JR SUBORDINA 09/30 8.75	2,020,000	8.750		9/1/2030	2,353,744	2,423,515
JPMORGAN CHASE + CO	JR SUBORDINA 12/99 VAR	520,000	1.000		12/31/2099	445,250	488,426
JPMORGAN CHASE + CO	SR UNSECURED 01/33 VAR	3,745,000	1.000		1/25/2033	3,048,056	3,208,866
JPMORGAN CHASE + CO	SR UNSECURED 01/42 5.4	350,000	5.400		1/6/2042	343,137	362,551
JPMORGAN CHASE + CO	SR UNSECURED 01/49 VAR	605,000	1.000		1/23/2049	463,539	501,466
JPMORGAN CHASE + CO	SR UNSECURED 02/28 VAR	3,550,000	1.000		2/1/2028	3,316,765	3,428,874
JPMORGAN CHASE + CO	SR UNSECURED 02/44 4.85	345,000	4.850		2/1/2044	344,979	338,204
JPMORGAN CHASE + CO	SR UNSECURED 02/48 VAR	500,000	1.000		2/22/2048	437,525	441,685
JPMORGAN CHASE + CO	SR UNSECURED 03/31 VAR	1,150,000	1.000		3/24/2031	1,074,054	1,121,250
JPMORGAN CHASE + CO	SR UNSECURED 04/31 VAR	1,000,000	1.000		4/22/2031	818,290	864,740
JPMORGAN CHASE + CO	SR UNSECURED 04/33 VAR	975,000	1.000		4/26/2033	939,335	941,996
JPMORGAN CHASE + CO	SR UNSECURED 04/41 VAR	750,000	1.000		4/22/2041	590,100	577,410
JPMORGAN CHASE + CO	SR UNSECURED 04/42 VAR	5,935,000	1.000		4/22/2042	4,315,367	4,583,838

Corporate obligations (continued):

JPMORGAN CHASE + CO	SR UNSECURED 04/51 VAR	780,000	1.000	%	4/22/2051	$	568,542	$ 560,469
JPMORGAN CHASE + CO	SR UNSECURED 04/52 VAR	1,115,000	1.000		4/22/2052		813,120	832,838
JPMORGAN CHASE + CO	SR UNSECURED 05/38 6.4	2,015,000	6.400		5/15/2038		2,176,603	2,307,034
JPMORGAN CHASE + CO	SR UNSECURED 05/38 6.4	600,000	6.400		5/15/2038		687,966	686,958
JPMORGAN CHASE + CO	SR UNSECURED 06/29 VAR	700,000	1.000		6/1/2029		584,633	620,655
JPMORGAN CHASE + CO	SR UNSECURED 07/38 VAR	900,000	1.000		7/24/2038		747,000	796,671
JPMORGAN CHASE + CO	SR UNSECURED 07/41 5.6	750,000	5.600		7/15/2041		749,723	797,183
JPMORGAN CHASE + CO	SR UNSECURED 07/48 VAR	800,000	1.000		7/24/2048		631,000	680,704
JPMORGAN CHASE + CO	SR UNSECURED 10/27 VAR	900,000	1.000		10/22/2027		900,000	925,839
JPMORGAN CHASE + CO	SR UNSECURED 10/30 VAR	540,000	1.000		10/15/2030		452,855	480,125
JPMORGAN CHASE + CO	SR UNSECURED 10/40 5.5	435,000	5.500		10/15/2040		462,779	451,991
JPMORGAN CHASE + CO	SR UNSECURED 11/31 VAR	2,480,000	1.000		11/19/2031		1,880,014	2,009,916
JPMORGAN CHASE + CO	SR UNSECURED 11/41 VAR	2,555,000	1.000		11/19/2041		1,692,301	1,806,487
JPMORGAN CHASE + CO	SR UNSECURED 11/48 VAR	1,365,000	1.000		11/15/2048		1,070,199	1,142,778
JPMORGAN CHASE + CO	SR UNSECURED 12/29 VAR	400,000	1.000		12/5/2029		375,744	391,996
JPMORGAN CHASE + CO	SUBORDINATED 05/31 VAR	1,075,000	1.000		5/13/2031		885,757	944,678
JPMORGAN CHASE + CO	SUBORDINATED 06/45 4.95	450,000	4.950		6/1/2045		402,053	430,200
JPMORGAN CHASE + CO	SUBORDINATED 08/43 5.625	285,000	5.625		8/16/2043		289,700	298,609
JPMORGAN CHASE + CO	SUBORDINATED 09/33 VAR	-	1.000		9/14/2033		239,132	(4,295)
JYSKE REALKREDIT A/S	COVERED 01/24 1	19,700,000	1.000		1/1/2024		2,814,933	2,918,765
JYSKE REALKREDIT A/S	COVERED 04/24 1	4,000,000	1.000		4/1/2024		567,170	588,588
JYSKE REALKREDIT A/S	COVERED 10/24 1	14,100,000	1.000		10/1/2024		1,963,785	2,052,793
JYSKE REALKREDIT A/S	COVERED 10/50 1	7,656,290	1.000		10/1/2050		764,481	832,403
JYSKE REALKREDIT A/S	COVERED REGS 10/50 1	15,988,255	1.000		10/1/2050		1,690,827	1,852,414
KAISER FOUNDATION HOSPIT	COMPANY GUAR 05/47 4.15	900,000	4.150		5/1/2047		762,498	795,006
KAISER FOUNDATION HOSPIT	COMPANY GUAR 11/49 3.266	265,000	3.266		11/1/2049		191,388	199,238
KAISER FOUNDATION HOSPIT	UNSECURED 06/41 2.81	535,000	2.810		6/1/2041		387,645	400,769
KAISER FOUNDATION HOSPIT	UNSECURED 06/51 3.002	440,000	3.002		6/1/2051		299,662	313,381
KENNEDY WILSON INC	COMPANY GUAR 02/30 4.75	279,000	4.750		2/1/2030		222,532	226,138
KENNEDY WILSON INC	COMPANY GUAR 03/29 4.75	266,000	4.750		3/1/2029		217,455	222,089
KENTUCKY UTILITIES CO	1ST MORTGAGE 06/50 3.3	150,000	3.300		6/1/2050		109,352	109,739
KENTUCKY UTILITIES CO	1ST MORTGAGE 10/45 4.375	200,000	4.375		10/1/2045		169,176	172,374
KENTUCKY UTILITIES CO	1ST MORTGAGE 11/40 5.125	260,000	5.125		11/1/2040		262,343	252,452
KENVUE INC	COMPANY GUAR 03/43 5.1	300,000	5.100		3/22/2043		310,335	311,208
KENVUE INC	COMPANY GUAR 03/53 5.05	515,000	5.050		3/22/2053		519,784	532,814
KENVUE INC	COMPANY GUAR 03/63 5.2	255,000	5.200		3/22/2063		257,989	266,554
KERNEL HOLDING SA	SR UNSECURED 144A 10/24 6.5	599,000	6.500		10/17/2024		334,531	488,185
KIMBERLY CLARK CORP	SR UNSECURED 02/50 2.875	54,000	2.875		2/7/2050		37,697	38,740
KIMBERLY CLARK CORP	SR UNSECURED 05/47 3.9	200,000	3.900		5/4/2047		163,830	169,290
KIMBERLY CLARK CORP	SR UNSECURED 07/46 3.2	400,000	3.200		7/30/2046		286,284	306,268
KIMBERLY CLARK CORP	SR UNSECURED 08/37 6.625	245,000	6.625		8/1/2037		296,945	291,126
KIMCO REALTY OP LLC	COMPANY GUAR 02/33 4.6	-	4.600		2/1/2033		433,013	(9,270)
KINDER MORGAN ENER PART	COMPANY GUAR 01/38 6.95	725,000	6.950		1/15/2038		767,065	795,659
KINDER MORGAN ENER PART	COMPANY GUAR 08/42 5	610,000	5.000		8/15/2042		522,117	549,073
KINDER MORGAN ENER PART	COMPANY GUAR 09/39 6.5	250,000	6.500		9/1/2039		251,940	262,440
KINDER MORGAN ENER PART	COMPANY GUAR 11/40 7.5	175,000	7.500		11/15/2040		190,843	197,320
KINDER MORGAN INC	COMPANY GUAR 02/33 4.8	375,000	4.800		2/1/2033		360,514	360,889
KINDER MORGAN INC	COMPANY GUAR 06/45 5.55	3,235,000	5.550		6/1/2045		2,975,524	3,111,618
KINDER MORGAN INC	COMPANY GUAR 08/50 3.25	110,000	3.250		8/1/2050		71,017	73,513
KINROSS GOLD CORP	SR UNSECURED 144A 07/33 6.25	2,940,000	6.250		7/15/2033		2,862,463	3,081,737
KKR APPLE BIDCO LLC	2021 TERM LOAN	74,210	1.000		9/22/2028		73,312	74,234
KKR APPLE BIDCO, LLC	2022 INCREMENTAL TERM LOAN	300,178	1.000		9/22/2028		297,188	301,586
KKR GROUP FIN CO II	COMPANY GUAR 144A 02/43 5.5	-	5.500		2/1/2043		160,923	(4,436)
KKR GROUP FIN CO X LLC	COMPANY GUAR 144A 12/51 3.25	1,020,000	3.250		12/15/2051		645,619	703,790
KKR GROUP FINANCE CO III	COMPANY GUAR 144A 06/44 5.125	2,985,000	5.125		6/1/2044		2,590,473	2,729,066
KLA CORP	SR UNSECURED 03/49 5	150,000	5.000		3/15/2049		149,123	148,718
KLA CORP	SR UNSECURED 07/52 4.95	500,000	4.950		7/15/2052		464,375	505,125
KLA CORP	SR UNSECURED 07/62 5.25	385,000	5.250		7/15/2062		376,961	401,551
KNIFE RIVER CORP	SR UNSECURED 144A 05/31 7.75	245,000	7.750		5/1/2031		250,513	260,861
KONTOOR BRANDS INC	COMPANY GUAR 144A 11/29 4.125	240,000	4.125		11/15/2029		195,866	216,540
KOSMOS ENERGY LTD	COMPANY GUAR 144A 03/28 7.5	303,000	7.500		3/1/2028		242,954	275,345
KRAFT HEINZ FOODS CO	COMPANY GUAR 01/39 6.875	1,530,000	6.875		1/26/2039		1,659,836	1,763,876
KRAFT HEINZ FOODS CO	COMPANY GUAR 06/42 5	2,635,000	5.000		6/4/2042		2,383,437	2,538,164
KRAFT HEINZ FOODS CO	COMPANY GUAR 07/45 5.2	2,015,000	5.200		7/15/2045		1,853,208	1,970,952
KRAFT HEINZ FOODS CO	COMPANY GUAR 10/49 4.875	435,000	4.875		10/1/2049		386,998	412,171
KRAFT HEINZ FOODS CO	COMPANY GUAR 144A 08/39 7.125	1,720,000	7.125		8/1/2039		1,890,383	2,037,581
KRONOS ACQUISITION HLDGS INC	2021 TERM LOAN B	1,004,723	1.000		12/22/2026		958,481	1,005,698
KRONOS ACQUISITION HOLDINGS	2021 1ST LIEN TERM LOAN	245,000	1.000		12/22/2026		237,650	245,767
KYNDRYL HOLDINGS INC	SR UNSECURED 10/41 4.1	1,545,000	4.100		10/15/2041		936,755	1,159,770
LABL INC	SR SECURED 144A 07/26 6.75	215,000	6.750		7/15/2026		204,037	209,066
LABL INC	SR SECURED 144A 11/28 9.5	206,000	9.500		11/1/2028		208,060	208,060
LABL INC	SR UNSECURED 144A 07/27 10.5	-	10.500		7/15/2027		144,941	(7,262)
LADDER CAP FIN LLLP/CORP	COMPANY GUAR 144A 06/29 4.75	247,000	4.750		6/15/2029		217,415	222,715
LAM RESEARCH CORP	SR UNSECURED 03/49 4.875	250,000	4.875		3/15/2049		236,685	248,738
LAM RESEARCH CORP	SR UNSECURED 06/50 2.875	430,000	2.875		6/15/2050		287,330	305,924
LAMB WESTON HLD	COMPANY GUAR 144A 01/30 4.125	799,000	4.125		1/31/2030		705,677	736,622
LBM ACQUISITION LLC	COMPANY GUAR 144A 01/29 6.25	505,000	6.250		1/15/2029		416,931	450,940
LCM INVESTMENTS HOLDINGS	SR UNSECURED 144A 05/29 4.875	499,000	4.875		5/1/2029		403,565	463,526
LCM INVESTMENTS HOLDINGS	SR UNSECURED 144A 08/31 8.25	226,000	8.250		8/1/2031		226,000	235,876
LEASEPLAN CORPORATION NV	SR UNSECURED 144A 10/24 2.875	1,000,000	2.875		10/24/2024		938,240	977,210
LEEWARD RENEWABL	COMPANY GUAR 144A 07/29 4.25	769,000	4.250		7/1/2029		655,296	669,791
LEGENDS HOSPITALITY HOLD	SR SECURED 144A 02/26 5	445,000	5.000		2/1/2026		396,050	444,333
LEGG MASON INC	COMPANY GUAR 01/44 5.625	190,000	5.625		1/15/2044		197,178	194,566
LEVEL 3 FINANCING INC	2019 TERM LOAN B	490,378	1.000		3/1/2027		476,863	468,662
LEVIATHAN BOND LTD	SR SECURED 144A REGS 06/27 6.	255,833	6.500		6/30/2027		224,880	240,083
LGI HOMES INC	COMPANY GUAR 144A 12/28 8.75	336,000	8.750		12/15/2028		336,000	357,420
LIBERTY MUTUAL GROUP INC	COMPANY GUAR 144A 10/50 3.951	500,000	3.951		10/15/2050		348,790	377,875
LIFEPOINT HEALTH INC	SR SECURED 144A 08/30 9.875	430,000	9.875		8/15/2030		425,163	434,554
LIFEPT/LEGACY LIFEPT	COMPANY GUAR 144A 12/26 9.75	525,000	9.750		12/1/2026		436,275	520,842
LIMAK ISKENDERUN	SR SECURED REGS 07/36 9.5	457,208	9.500		7/10/2036		398,482	418,570
LINDBLAD EXPEDITIONS LLC	SR SECURED 144A 02/27 6.75	561,000	6.750		2/15/2027		508,675	558,195
LINDE INC/CT	COMPANY GUAR 08/50 2	125,000	2.000		8/10/2050		69,198	73,695
LINDE INC/CT	COMPANY GUAR 11/42 3.55	235,000	3.550		11/7/2042		187,401	194,451
LLOYDS BANKING GROUP PLC	SUBORDINATED 03/26 4.65	775,000	4.650		3/24/2026		742,086	759,888

Corporate obligations (continued):

LLOYDS BANKING GROUP PLC	SUBORDINATED 11/33 VAR	625,000	1.000	%	11/15/2033	$ 665,201	$ 714,438
LLOYDS BANKING GROUP PLC	SUBORDINATED 12/25 4.582	1,075,000	4.582		12/10/2025	1,040,923	1,052,038
LOCKHEED MARTIN CORP	SR UNSECURED 02/34 4.75	325,000	4.750		2/15/2034	324,305	330,759
LOCKHEED MARTIN CORP	SR UNSECURED 02/55 5.2	230,000	5.200		2/15/2055	235,023	241,346
LOCKHEED MARTIN CORP	SR UNSECURED 03/35 3.6	250,000	3.600		3/1/2035	221,895	228,920
LOCKHEED MARTIN CORP	SR UNSECURED 03/45 3.8	400,000	3.800		3/1/2045	325,737	343,884
LOCKHEED MARTIN CORP	SR UNSECURED 05/36 4.5	200,000	4.500		5/15/2036	190,850	197,872
LOCKHEED MARTIN CORP	SR UNSECURED 05/46 4.7	200,000	4.700		5/15/2046	200,002	195,636
LOCKHEED MARTIN CORP	SR UNSECURED 06/40 5.72	200,000	5.720		6/1/2040	209,796	216,504
LOCKHEED MARTIN CORP	SR UNSECURED 06/50 2.8	575,000	2.800		6/15/2050	386,987	408,003
LOCKHEED MARTIN CORP	SR UNSECURED 06/53 4.15	260,000	4.150		6/15/2053	220,516	232,396
LOCKHEED MARTIN CORP	SR UNSECURED 06/62 4.3	250,000	4.300		6/15/2062	210,005	224,013
LOCKHEED MARTIN CORP	SR UNSECURED 09/36 6.15	190,000	6.150		9/1/2036	215,584	215,272
LOCKHEED MARTIN CORP	SR UNSECURED 09/52 4.09	370,000	4.090		9/15/2052	309,860	328,701
LOCKHEED MARTIN CORP	SR UNSECURED 11/54 5.7	370,000	5.700		11/15/2054	416,327	416,250
LOCKHEED MARTIN CORP	SR UNSECURED 11/63 5.9	270,000	5.900		11/15/2063	306,641	315,276
LOCKHEED MARTIN CORP	SR UNSECURED 12/42 4.07	250,000	4.070		12/15/2042	216,268	225,238
LOEWS CORP	SR UNSECURED 02/35 6	105,000	6.000		2/1/2035	114,057	113,915
LOEWS CORP	SR UNSECURED 05/43 4.125	175,000	4.125		5/15/2043	153,466	154,852
LOIRE FINCO LUXEMBOURG SARL	2021 TERM LOAN B	585,168	1.000		4/21/2027	550,058	573,025
LOUISVILLE GAS + ELEC	1ST MORTGAGE 04/49 4.25	650,000	4.250		4/1/2049	538,922	549,744
LOWE S COMPANIES INC	SR UNSECURED 09/37 6.65	1,190,000	6.650		9/15/2037	1,237,874	1,335,835
LOWE S COS INC	SR UNSECURED 04/46 3.7	1,400,000	3.700		4/15/2046	1,036,616	1,104,572
LSB INDUSTRIES	SR SECURED 144A 10/28 6.25	349,000	6.250		10/15/2028	319,318	330,992
LSF11 A5 HOLDCO LLC	2023 INCREMENTAL TERM LOAN B	333,007	1.000		10/15/2028	329,700	334,534
LTI HLDGS INC	TERM LOAN	758,000	1.000		9/6/2025	727,441	733,524
LTI HOLDINGS INC	2019 TERM LOAN	147,512	1.000		7/24/2026	147,512	143,271
LUBRIZOL CORP	COMPANY GUAR 10/34 6.5	100,000	6.500		10/1/2034	117,986	116,653
LUMEN TECHNOLOGIES INC	SR SECURED 144A 02/27 4	464,000	4.000		2/15/2027	347,735	299,452
LYB INT FINANCE III	COMPANY GUAR 10/49 4.2	250,000	4.200		10/15/2049	185,903	197,565
M/I HOMES INC	COMPANY GUAR 02/28 4.95	569,000	4.950		2/1/2028	508,053	547,583
MACQUARIE AIRFINANCE HLD	SR UNSECURED 144A 03/29 8.125	112,000	8.125		3/30/2029	111,580	117,065
MACQUARIE AIRFINANCE HLD	SR UNSECURED 144A 05/28 8.375	213,000	8.375		5/1/2028	214,963	223,086
MACY S RETAIL HLDGS LLC	COMPANY GUAR 144A 04/29 5.875	107,000	5.875		4/1/2029	300,151	99,466
MANULIFE FINANCIAL CORP	SR UNSECURED 03/46 5.375	250,000	5.375		3/4/2046	239,978	252,993
MARCEL LUX IV SARL	2023 USD TERM LOAN B	271,500	1.000		11/11/2030	269,329	273,311
MARRIOTT INTERNATIONAL	SR UNSECURED 04/29 4.9	55,000	4.900		4/15/2029	54,303	55,358
MARRIOTT INTERNATIONAL	SR UNSECURED 10/27 5	510,000	5.000		10/15/2027	503,232	516,018
MARS INC	COMPANY GUAR 144A 04/44 3.95	985,000	3.950		4/1/2044	798,136	836,235
MARSH + MCLENNAN COS INC	SR UNSECURED 03/39 4.75	350,000	4.750		3/15/2039	321,608	340,221
MARSH + MCLENNAN COS INC	SR UNSECURED 03/48 4.2	250,000	4.200		3/1/2048	205,895	216,660
MARSH + MCLENNAN COS INC	SR UNSECURED 03/49 4.9	350,000	4.900		3/15/2049	321,699	338,828
MARSH + MCLENNAN COS INC	SR UNSECURED 03/53 5.45	200,000	5.450		3/15/2053	199,420	209,070
MARSH + MCLENNAN COS INC	SR UNSECURED 09/53 5.7	360,000	5.700		9/15/2053	351,036	391,212
MARSH + MCLENNAN COS INC	SR UNSECURED 11/52 6.25	300,000	6.250		11/1/2052	338,736	344,271
MARSH + MCLENNAN COS INC	SR UNSECURED 12/51 2.9	100,000	2.900		12/15/2051	71,078	67,254
MARVELL TECHNOLOGY INC	COMPANY GUAR 04/26 1.65	100,000	1.650		4/15/2026	88,321	93,030
MASS GENERAL BRIGHAM INC	UNSECURED 07/49 3.192	350,000	3.192		7/1/2049	240,916	256,410
MASS GENERAL BRIGHAM INC	UNSECURED 07/60 3.342	185,000	3.342		7/1/2060	122,934	132,009
MASS INSTITUTE OF TECH	SR UNSECURED 07/50 2.989	180,000	2.989		7/1/2050	138,155	134,833
MASS INSTITUTE OF TECH	UNSECURED 04/52 3.067	200,000	3.067		4/1/2052	146,436	150,250
MASS INSTITUTE OF TECH	UNSECURED 07/16 3.885	130,000	3.885		7/1/2116	103,548	101,947
MASS INSTITUTE OF TECH	UNSECURED 07/38 3.959	130,000	3.959		7/1/2038	123,076	120,416
MASS INSTITUTE OF TECH	UNSECURED 12/99 4.678	525,000	4.678		12/31/2099	446,959	497,889
MASS INSTITUTE OF TECH	UNSECURED 12/99 5.6	260,000	5.600		12/31/2099	268,887	297,635
MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 04/50 3.375	250,000	3.375		4/15/2050	177,478	182,205
MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 04/77 4.9	790,000	4.900		4/1/2077	645,193	670,141
MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 12/61 3.2	545,000	3.200		12/1/2061	332,804	352,626
MASTERCARD INC	SR UNSECURED 02/48 3.95	330,000	3.950		2/26/2048	281,269	294,575
MASTERCARD INC	SR UNSECURED 03/50 3.85	500,000	3.850		3/26/2050	417,220	436,100
MASTERCARD INC	SR UNSECURED 03/51 2.95	190,000	2.950		3/15/2051	140,755	140,872
MASTERCARD INC	SR UNSECURED 06/49 3.65	250,000	3.650		6/1/2049	202,375	210,908
MASTERCARD INC	SR UNSECURED 11/46 3.8	225,000	3.800		11/21/2046	189,588	196,418
MATADOR BIDCO SARL	TERM LOAN	370,060	1.000		10/15/2026	365,943	372,466
MATADOR RESOURCES CO	COMPANY GUAR 09/26 5.875	-	5.875		9/15/2026	289,399	(5,352)
MATADOR RESOURCES CO	COMPANY GUAR 144A 04/28 6.875	420,000	6.875		4/15/2028	420,000	426,014
MAUSER PACKAGING SOLUT	SECURED 144A 04/27 9.25	502,000	9.250		4/15/2027	467,025	492,738
MAUSER PACKAGING SOLUT	SR SECURED 144A 08/26 7.875	216,000	7.875		8/15/2026	206,820	219,819
MAUSER PACKAGING SOLUTIONS	TERM LOAN B	281,300	1.000		8/14/2026	282,230	282,726
MAVIS TIRE EXPRESS SERVICES	2021 TERM LOAN B	392,947	1.000		5/4/2028	375,895	394,175
MAXIM CRANE WORKS LLC	SECURED 144A 09/28 11.5	316,000	11.500		9/1/2028	310,179	327,452
MAYO CLINIC	UNSECURED 11/43 3.774	120,000	3.774		11/15/2043	104,503	103,204
MAYO CLINIC	UNSECURED 11/47 4	135,000	4.000		11/15/2047	113,006	118,485
MAYO CLINIC	UNSECURED 11/52 4.128	250,000	4.128		11/15/2052	206,763	219,533
MAYO CLINIC	UNSECURED 11/61 3.196	150,000	3.196		11/15/2061	99,792	102,933
MC BRAZIL DWNSTRM	SR SECURED 144A 06/31 7.25	574,771	7.250		6/30/2031	396,592	450,477
MCAFEE CORP	SR UNSECURED 144A 02/30 7.375	712,000	7.375		2/15/2030	606,361	650,234
MCGRAW HILL EDUCATION	SR SECURED 144A 08/28 5.75	229,000	5.750		8/1/2028	205,528	220,813
MCGRAW HILL GLB EDU HLDGS LLC	2021 TERM LOAN	1,026,375	1.000		7/28/2028	968,960	1,026,698
MDGH GMTN RSC LTD	COMPANY GUAR 144A 04/33 5.5	200,000	5.500		4/28/2033	211,120	211,710
MDVIP INC	2021 TERM LOAN	294,750	1.000		10/16/2028	282,223	294,965
MEAD JOHNSON NUTRITION C	COMPANY GUAR 06/44 4.6	300,000	4.600		6/1/2044	267,936	280,623
MEDICAL SOLUTIONS HOLDINGS INC	2021 1ST LIEN TERM LOAN	983,303	1.000		11/1/2028	923,972	925,947
MEDLINE BORROWER LP	SR SECURED 144A 04/29 3.875	1,420,000	3.875		4/1/2029	1,153,082	1,283,879
MEDLINE BORROWER, LP	USD TERM LOAN B	673,895	1.000		10/23/2028	654,661	678,053
MEDSTAR HEALTH INC	SECURED 08/49 3.626	60,000	3.626		8/15/2049	43,157	44,812
MEDTRONIC INC	COMPANY GUAR 03/35 4.375	700,000	4.375		3/15/2035	661,626	683,130
MEDTRONIC INC	COMPANY GUAR 03/45 4.625	600,000	4.625		3/15/2045	558,780	583,008
MEDTRONIC INC	COMPANY GUAR 04/43 4	100,000	4.000		4/1/2043	89,707	87,880
MEG ENERGY CORP	COMPANY GUAR 144A 02/29 5.875	654,000	5.875		2/1/2029	618,573	635,453
MELCO RESORTS FINANCE	SR UNSECURED 144A 12/29 5.375	254,000	5.375		12/4/2029	209,297	223,591
MEMORIAL HEALTH SERVICES	SR UNSECURED 11/49 3.447	100,000	3.447		11/1/2049	72,544	75,784
MEMORIAL SLOAN KETTERING	SR UNSECURED 07/52 4.125	600,000	4.125		7/1/2052	502,140	521,220
MERCADOLIBRE INC	COMPANY GUAR 01/26 2.375	231,000	2.375		1/14/2026	212,231	215,468

Corporate obligations (continued):

MERCER INTL INC	SR UNSECURED 02/29 5.125	83,000	5.125	%	2/1/2029	$	69,016	$ 71,293
MERCER INTL INC	SR UNSECURED 144A 10/28 12.87	123,000	12.875		10/1/2028		128,313	134,445
MERCK + CO INC	SR UNSECURED 02/45 3.7	1,735,000	3.700		2/10/2045		1,396,672	1,474,750
MERCK + CO INC	SR UNSECURED 03/39 3.9	345,000	3.900		3/7/2039		302,762	313,633
MERCK + CO INC	SR UNSECURED 03/49 4	600,000	4.000		3/7/2049		518,777	527,214
MERCK + CO INC	SR UNSECURED 05/43 4.15	250,000	4.150		5/18/2043		221,370	229,700
MERCK + CO INC	SR UNSECURED 05/44 4.9	265,000	4.900		5/17/2044		258,240	268,013
MERCK + CO INC	SR UNSECURED 05/53 5	2,745,000	5.000		5/17/2053		2,663,205	2,822,436
MERCK + CO INC	SR UNSECURED 05/63 5.15	3,590,000	5.150		5/17/2063		3,497,071	3,742,790
MERCK + CO INC	SR UNSECURED 06/40 2.35	355,000	2.350		6/24/2040		246,956	257,648
MERCK + CO INC	SR UNSECURED 06/50 2.45	500,000	2.450		6/24/2050		315,870	329,665
MERCK + CO INC	SR UNSECURED 09/42 3.6	250,000	3.600		9/15/2042		218,895	211,905
MERCK + CO INC	SR UNSECURED 12/51 2.75	500,000	2.750		12/10/2051		339,700	343,680
MERCK + CO INC	SR UNSECURED 12/61 2.9	715,000	2.900		12/10/2061		466,096	477,906
MERSIN ULUSLARARASI LIMA	SR UNSECURED 144A 11/28 8.25	132,000	8.250		11/15/2028		383,126	134,877
META PLATFORMS INC	SR UNSECURED 05/53 5.6	825,000	5.600		5/15/2053		807,865	894,160
META PLATFORMS INC	SR UNSECURED 05/63 5.75	1,915,000	5.750		5/15/2063		1,896,160	2,095,872
META PLATFORMS INC	SR UNSECURED 08/52 4.45	3,900,000	4.450		8/15/2052		3,132,777	3,583,320
META PLATFORMS INC	SR UNSECURED 08/62 4.65	3,405,000	4.650		8/15/2062		2,731,934	3,170,021
METHANEX CORP	SR UNSECURED 12/29 5.25	170,000	5.250		12/15/2029		211,787	163,451
METHODIST HOSPITAL/THE	UNSECURED 12/50 2.705	165,000	2.705		12/1/2050		105,227	108,629
METLIFE INC	SR UNSECURED 01/54 5.25	350,000	5.250		1/15/2054		347,186	359,363
METLIFE INC	SR UNSECURED 02/41 5.875	550,000	5.875		2/6/2041		564,905	598,279
METLIFE INC	SR UNSECURED 03/45 4.05	250,000	4.050		3/1/2045		208,905	215,495
METLIFE INC	SR UNSECURED 06/34 6.375	150,000	6.375		6/15/2034		167,834	168,446
METLIFE INC	SR UNSECURED 06/35 5.7	550,000	5.700		6/15/2035		575,537	591,179
METLIFE INC	SR UNSECURED 07/52 5	300,000	5.000		7/15/2052		285,585	297,690
METLIFE INC	SR UNSECURED 11/43 4.875	500,000	4.875		11/13/2043		467,010	487,345
METLIFE INC	SR UNSECURED 12/44 4.721	300,000	4.721		12/15/2044		273,267	282,876
MEXICO CITY ARPT TRUST	SR SECURED 144A 07/47 5.5	400,000	5.500		7/31/2047		308,000	344,000
MEXICO CITY ARPT TRUST	SR SECURED 144A 10/26 4.25	700,000	4.250		10/31/2026		667,625	674,065
MFRA TRUST	MFRA 2023 NQM2 A1 144A	640,986	1.000		3/25/2068		613,840	619,316
MGM CHINA HOLDINGS LTD	SR UNSECURED 144A 05/26 5.875	266,000	5.875		5/15/2026		248,093	260,374
MGM RESORTS INTL	COMPANY GUAR 10/28 4.75	228,000	4.750		10/15/2028		201,239	217,236
MH SUB I LLC	2023 TERM LOAN	124,704	1.000		5/3/2028		124,704	122,834
MHP LUX SA	COMPANY GUAR 144A 09/29 6.25	593,000	6.250		9/19/2029		274,286	391,878
MICHAEL BAKER INTERNATIONAL	2021 TERM LOAN	637,000	1.000		12/1/2028		617,890	637,000
MICHAELS COMPANIES, INC.	2021 TERM LOAN B	519,649	1.000		4/15/2028		465,157	433,386
MICROSOFT CORP	SR UNSECURED 02/35 3.5	705,000	3.500		2/12/2035		636,805	667,903
MICROSOFT CORP	SR UNSECURED 02/41 5.3	270,000	5.300		2/8/2041		299,881	304,136
MICROSOFT CORP	SR UNSECURED 02/45 3.75	200,000	3.750		2/12/2045		183,674	178,542
MICROSOFT CORP	SR UNSECURED 02/47 4.25	380,000	4.250		2/6/2047		356,277	366,727
MICROSOFT CORP	SR UNSECURED 02/55 4	200,000	4.000		2/12/2055		187,782	179,258
MICROSOFT CORP	SR UNSECURED 02/57 4.5	260,000	4.500		2/6/2057		263,978	255,174
MICROSOFT CORP	SR UNSECURED 03/52 2.921	2,170,000	2.921		3/17/2052		1,584,074	1,601,547
MICROSOFT CORP	SR UNSECURED 03/62 3.041	757,000	3.041		3/17/2062		529,002	546,130
MICROSOFT CORP	SR UNSECURED 06/50 2.525	2,115,000	2.525		6/1/2050		1,410,230	1,443,847
MICROSOFT CORP	SR UNSECURED 06/60 2.675	1,152,000	2.675		6/1/2060		730,840	768,787
MICROSOFT CORP	SR UNSECURED 08/36 3.45	1,000,000	3.450		8/8/2036		884,680	919,770
MICROSOFT CORP	SR UNSECURED 08/46 3.7	850,000	3.700		8/8/2046		772,829	744,022
MICROSOFT CORP	SR UNSECURED 08/56 3.95	200,000	3.950		8/8/2056		182,304	177,174
MICROSOFT CORP	SR UNSECURED 11/35 4.2	250,000	4.200		11/3/2035		251,475	250,678
MICROSOFT CORP	SR UNSECURED 11/42 3.5	200,000	3.500		11/15/2042		177,820	173,772
MICROSOFT CORP	SR UNSECURED 11/45 4.45	200,000	4.450		11/3/2045		201,866	196,698
MICROSOFT CORP	SR UNSECURED 144A 06/47 4.5	135,000	4.500		6/15/2047		124,727	132,099
MICROSOFT CORP	SR UNSECURED 144A 09/50 2.5	6,160,000	2.500		9/15/2050		3,618,653	4,159,109
MID AMERICA APARTMENTS	SR UNSECURED 09/51 2.875	100,000	2.875		9/15/2051		65,378	65,579
MIDAMERICAN ENERGY CO	1ST MORTGAGE 01/34 5.35	125,000	5.350		1/15/2034		123,705	131,711
MIDAMERICAN ENERGY CO	1ST MORTGAGE 05/46 4.25	785,000	4.250		5/1/2046		664,205	682,408
MIDAMERICAN ENERGY CO	1ST MORTGAGE 07/49 4.25	310,000	4.250		7/15/2049		262,952	269,765
MIDAMERICAN ENERGY CO	1ST MORTGAGE 08/48 3.65	400,000	3.650		8/1/2048		314,497	316,800
MIDAMERICAN ENERGY CO	1ST MORTGAGE 09/43 4.8	2,230,000	4.800		9/15/2043		2,083,451	2,098,296
MIDAMERICAN ENERGY CO	1ST MORTGAGE 09/54 5.85	200,000	5.850		9/15/2054		199,320	221,260
MIDAMERICAN ENERGY CO	1ST MORTGAGE 11/35 5.75	460,000	5.750		11/1/2035		478,399	490,710
MIDCAP FINANCIAL ISSR TR	SR UNSECURED 144A 05/28 6.5	236,000	6.500		5/1/2028		211,220	220,778
MIDWEST CONNECTOR CAPIT	COMPANY GUAR 144A 04/24 3.9	800,000	3.900		4/1/2024		774,592	795,416
MIDWEST GMNG BOR/MWG FIN	SR SECURED 144A 05/29 4.875	691,000	4.875		5/1/2029		587,944	642,630
MIDWEST VETERINARY PARTNRS LLC TERM LOAN		1,075,385	1.000		4/27/2028		973,223	1,068,836
MILEAGE PLUS HOLDINGS LLC	2020 TERM LOAN B	560,000	1.000		6/21/2027		577,010	580,000
MILLENNIUM ESCROW CORP	SR SECURED 144A 08/26 6.625	311,000	6.625		8/1/2026		248,283	220,810
MINERAL RESOURCES LTD	SR UNSECURED 144A 05/30 8.5	295,000	8.500		5/1/2030		306,004	307,487
MINERAL RESOURCES LTD	SR UNSECURED 144A 11/27 8	231,000	8.000		11/1/2027		236,202	236,842
MINERALS TECHNOLOGIES IN	COMPANY GUAR 144A 07/28 5	387,000	5.000		7/1/2028		344,662	372,174
MISSISSIPPI POWER CO	SR UNSECURED 07/51 3.1	100,000	3.100		7/30/2051		68,662	67,094
MITSUBISHI UFJ FIN GRP	SR UNSECURED 03/39 4.153	114,000	4.153		3/7/2039		112,402	104,902
MITSUBISHI UFJ FIN GRP	SR UNSECURED 07/38 4.286	59,000	4.286		7/26/2038		224,869	51,234
MITSUBISHI UFJ FIN GRP	SR UNSECURED 07/39 3.751	500,000	3.751		7/18/2039		406,175	437,500
MIWD HLDCO II/MIWD FIN	COMPANY GUAR 144A 02/30 5.5	524,000	5.500		2/1/2030		435,495	463,740
MOHEGAN TRIBAL GAMING AU	SECURED 144A 02/26 8	439,000	8.000		2/1/2026		410,592	414,306
MOLINA HEALTHCARE INC	SR UNSECURED 144A 06/28 4.375	258,000	4.375		6/15/2028		235,448	244,011
MOLINA HEALTHCARE INC	SR UNSECURED 144A 11/30 3.875	376,000	3.875		11/15/2030		318,637	337,986
MONONGAHELA POWER CO	1ST MORTGAGE 144A 12/43 5.4	450,000	5.400		12/15/2043		433,476	439,830
MOOG INC	COMPANY GUAR 144A 12/27 4.25	221,000	4.250		12/15/2027		208,182	208,679
MORAN FOODS LLC	2022 EXTENDED TERM LOAN	97,139	1.000		6/30/2026		97,139	87,264
MORAN FOODS LLC	2023 FLFO PIK TERM LOAN	44,758	1.000		6/30/2026		44,758	23,340
MORGAN STANLEY	SR UNSECURED 01/45 4.3	800,000	4.300		1/27/2045		681,872	721,376
MORGAN STANLEY	SR UNSECURED 01/47 4.375	1,000,000	4.375		1/22/2047		846,260	899,950
MORGAN STANLEY	SR UNSECURED 01/52 VAR	700,000	1.000		1/25/2052		463,648	466,914
MORGAN STANLEY	SR UNSECURED 03/51 VAR	695,000	1.000		3/24/2051		690,983	747,556
MORGAN STANLEY	SR UNSECURED 04/39 VAR	445,000	1.000		4/22/2039		412,800	411,718
MORGAN STANLEY	SR UNSECURED 04/42 VAR	700,000	1.000		4/22/2042		554,981	538,426
MORGAN STANLEY	SR UNSECURED 07/38 VAR	750,000	1.000		7/22/2038		631,470	656,378
MORGAN STANLEY	SR UNSECURED 07/42 6.375	445,000	6.375		7/24/2042		482,660	514,073
MOTEL 6	TERM LOAN B	266,505	1.000		9/9/2026		264,052	266,616

Corporate obligations (continued):

MOTOROLA SOLUTIONS INC	SR UNSECURED 09/24 4	97,000	4.000	%	9/1/2024	$ 95,205	$ 95,966
MPLX LP	SR UNSECURED 03/28 4	1,000,000	4.000		3/15/2028	930,110	964,020
MPLX LP	SR UNSECURED 03/47 5.2	1,520,000	5.200		3/1/2047	1,290,085	1,409,770
MPLX LP	SR UNSECURED 04/38 4.5	2,516,000	4.500		4/15/2038	2,066,082	2,238,913
MT SINAI HOSPITAL	SECURED 07/48 3.981	129,000	3.981		7/1/2048	100,857	105,107
MUELLER WATER PRODUCTS	COMPANY GUAR 144A 06/29 4	235,000	4.000		6/15/2029	206,506	214,085
MULTICARE HEALTH SYSTEM	UNSECURED 08/50 2.803	150,000	2.803		8/15/2050	88,578	94,071
MURPHY OIL CORP	SR UNSECURED 07/28 6.375	201,000	6.375		7/15/2028	193,471	201,915
MUTUAL OF OMAHA INS CO	SUBORDINATED 144A 07/54 VAR	695,000	1.000		7/15/2054	661,730	682,692
MX HOLDINGS US INC	2023 USD TERM LOAN B	437,795	1.000		7/31/2028	437,795	439,574
MYLAN INC	COMPANY GUAR 04/48 5.2	385,000	5.200		4/15/2048	286,702	318,118
MYLAN INC	COMPANY GUAR 11/43 5.4	415,000	5.400		11/29/2043	328,510	358,859
MYMICHIGAN HEALTH	SECURED 06/50 3.409	200,000	3.409		6/1/2050	137,436	143,158
NA RAIL HOLD CO. LLC	2021 FIRST LIEN TERM LOAN	685,363	1.000		10/19/2026	680,309	686,648
NARRAGANSETT ELECTRIC	SR UNSECURED 144A 08/28 3.919	750,000	3.919		8/1/2028	701,295	725,078
NASDAQ INC	SR UNSECURED 06/63 6.1	1,425,000	6.100		6/28/2063	1,331,068	1,538,402
NASDAQ INC	SR UNSECURED 08/53 5.95	655,000	5.950		8/15/2053	662,965	703,555
NATIONAL MENTOR HOLDINGS INC	2021 TERM LOAN	1,049,999	1.000		3/2/2028	739,666	959,216
NATIONAL MENTOR HOLDINGS INC	2021 TERM LOAN C	36,529	1.000		3/2/2028	25,732	33,370
NATIONAL RURAL UTIL COOP	COLLATERAL T 03/49 4.3	250,000	4.300		3/15/2049	208,200	216,648
NATIONWIDE BLDG SOCIETY	COVERED 144A 11/26 5.264	900,000	5.264		11/10/2026	900,000	916,677
NATIONWIDE CHILDREN HOSP	UNSECURED 11/52 4.556	100,000	4.556		11/1/2052	88,718	93,640
NATIONWIDE MUTUAL INSURA	SUBORDINATED 144A 08/39 9.375	760,000	9.375		8/15/2039	977,284	1,003,170
NATIXIS COMMERCIAL MORTGAGE SE	NCMS 2021 APPL A 144A	800,000	1.000		8/15/2038	751,462	748,588
NATURE CONSERVANCY (THE)	SR UNSECURED 03/52 3.957	120,000	3.957		3/1/2052	101,794	105,670
NATWEST GROUP PLC	SR UNSECURED 01/30 VAR	600,000	1.000		1/27/2030	565,218	590,616
NATWEST GROUP PLC	SR UNSECURED 03/34 VAR	2,675,000	1.000		3/2/2034	2,645,267	2,808,670
NATWEST GROUP PLC	SR UNSECURED 04/26 4.8	1,275,000	4.800		4/5/2026	1,246,861	1,263,245
NATWEST GROUP PLC	SR UNSECURED 05/29 VAR	800,000	1.000		5/18/2029	756,928	785,344
NATWEST GROUP PLC	SR UNSECURED 06/27 VAR	650,000	1.000		6/14/2027	562,549	593,509
NATWEST GROUP PLC	SR UNSECURED 09/29 VAR	600,000	1.000		9/13/2029	613,242	615,114
NATWEST MARKETS PLC	SR UNSECURED REGS 11/25 0.125	400,000	0.125		11/12/2025	397,876	416,558
NAVICURE INC	2019 TERM LOAN B	241,837	1.000		10/22/2026	238,210	243,046
NAVIENT CORP	SR UNSECURED 03/28 4.875	353,000	4.875		3/15/2028	309,562	327,955
NAVIENT CORP	SR UNSECURED 03/29 5.5	233,000	5.500		3/15/2029	203,818	214,859
NAVIENT CORP	SR UNSECURED 03/31 11.5	462,000	11.500		3/15/2031	461,122	506,079
NAVIENT CORP	SR UNSECURED 07/30 9.375	209,000	9.375		7/25/2030	211,400	218,965
NAVIENT STUDENT LOAN TRUST	NAVSL 2018 2A A3 144A	3,954,536	1.000		3/25/2067	3,862,104	3,885,911
NAVIENT STUDENT LOAN TRUST	NAVSL 2019 3A A 144A	2,245,548	1.000		7/25/2068	2,217,479	2,212,908
NAVIENT STUDENT LOAN TRUST	NAVSL 2020 2A A1B 144A	2,535,665	1.000		8/26/2069	2,465,040	2,503,366
NBCUNIVERSAL MEDIA LLC	COMPANY GUAR 01/43 4.45	420,000	4.450		1/15/2043	392,368	383,905
NCL CORPORATION LTD	SR SECURED 144A 01/29 8.125	327,000	8.125		1/15/2029	327,000	341,578
NCL CORPORATION LTD	SR SECURED 144A 02/27 5.875	434,000	5.875		2/15/2027	375,974	430,255
NCR ATLEOS LLC	SR SECURED 144A 04/29 9.5	218,000	9.500		4/1/2029	208,645	231,625
NCR VOYIX CORP	COMPANY GUAR 144A 04/29 5.125	238,000	5.125		4/15/2029	218,930	226,243
NESCO HOLDINGS II INC	SECURED 144A 04/29 5.5	242,000	5.500		4/15/2029	215,502	223,751
NEUROCRINE BIOSCIENCES	SR UNSECURED 05/24 2.25	137,000	2.250		5/15/2024	222,642	236,188
NEVADA POWER CO	GENL REF MOR 03/54 6	180,000	6.000		3/15/2054	177,106	197,473
NEVADA POWER CO	GENL REF MOR 05/53 5.9	140,000	5.900		5/1/2053	149,208	149,709
NEVADA POWER CO	GENL REF MOR 08/50 3.125	350,000	3.125		8/1/2050	236,502	242,463
NEW RESIDENTIAL MORTGAGE LOAN	NRZT 2018 4A A1S 144A	74,069	1.000		1/25/2048	71,012	71,345
NEWELL BRANDS INC	SR UNSECURED 04/26 5.2	223,000	5.200		4/1/2026	209,709	219,925
NEWMONT CORP	COMPANY GUAR 10/30 2.25	968,000	2.250		10/1/2030	786,171	835,481
NEXSTAR MEDIA INC	COMPANY GUAR 144A 11/28 4.75	460,000	4.750		11/1/2028	418,145	423,665
NEXTERA ENERGY CAPITAL	COMPANY GUAR 03/25 6.051	1,750,000	6.051		3/1/2025	1,758,869	1,765,593
NEXTERA ENERGY CAPITAL	COMPANY GUAR 07/27 4.625	575,000	4.625		7/15/2027	565,375	573,959
NEXTERA ENERGY CAPITAL	COMPANY GUAR 09/24 4.255	375,000	4.255		9/1/2024	369,911	371,434
NEXTERA ENERGY OPERATING	COMPANY GUAR 144A 09/27 4.5	927,000	4.500		9/15/2027	823,253	892,256
NEXUS BUYER LLC	TERM LOAN B	1,129,263	1.000		11/9/2026	1,083,889	1,120,155
NFP CORP	2020 TERM LOAN	857,975	1.000		2/16/2027	822,738	863,406
NIKE INC	SR UNSECURED 03/40 3.25	300,000	3.250		3/27/2040	246,132	251,976
NIKE INC	SR UNSECURED 03/50 3.375	-	3.375		3/27/2050	532,322	(8,690)
NIKE INC	SR UNSECURED 05/43 3.625	200,000	3.625		5/1/2043	165,696	172,206
NIKE INC	SR UNSECURED 11/45 3.875	350,000	3.875		11/1/2045	302,757	308,956
NIKE INC	SR UNSECURED 11/46 3.375	400,000	3.375		11/1/2046	303,766	321,768
NINE ENERGY SERVICE INC	SR SECURED 02/28 13	441,000	13.000		2/1/2028	418,306	389,183
NISOURCE INC	SR UNSECURED 02/31 1.7	90,000	1.700		2/15/2031	68,609	72,919
NMG HLDCO/NEIMAN MARCUS	SR SECURED 144A 04/26 7.125	249,000	7.125		4/1/2026	232,537	239,277
NOBLE FINANCE II LLC	COMPANY GUAR 144A 04/30 8	236,000	8.000		4/15/2030	240,348	245,570
NOMURA HOLDINGS INC	SR UNSECURED 07/30 2.679	800,000	2.679		7/16/2030	639,736	681,776
NORDEA KREDIT REALKREDIT	COVERED 04/24 1	16,700,000	1.000		4/1/2024	2,370,881	2,458,350
NORDEA KREDIT REALKREDIT	COVERED 10/24 1	12,400,000	1.000		10/1/2024	1,726,038	1,805,251
NORDEA KREDIT REALKREDIT	COVERED 10/50 1	12,166,308	1.000		10/1/2050	1,215,225	1,324,252
NORDEA KREDIT REALKREDIT	COVERED 10/53 1.5	663,326	1.500		10/1/2053	73,306	79,052
NORDSTROM INC	SR UNSECURED 03/28 6.95	570,000	6.950		3/15/2028	922,000	569,917
NORDSTROM INC	SR UNSECURED 04/30 4.375	252,000	4.375		4/1/2030	189,449	219,207
NORFOLK SOUTHERN CORP	SR UNSECURED 05/21 4.1	2,910,000	4.100		5/15/2121	1,933,089	2,191,143
NORFOLK SOUTHERN CORP	SR UNSECURED 12/49 5.1	2,000,000	5.100		12/31/2049	1,662,680	1,806,180
NORTHEASTERN UNIVERSITY	UNSECURED 10/50 2.894	150,000	2.894		10/1/2050	98,933	105,173
NORTHERN STATES PWR MINN	1ST MORTGAGE 03/50 2.9	115,000	2.900		3/1/2050	78,657	80,560
NORTHERN STATES PWR MINN	1ST MORTGAGE 04/52 3.2	550,000	3.200		4/1/2052	391,034	405,339
NORTHERN STATES PWR MINN	1ST MORTGAGE 05/46 3.6	100,000	3.600		5/15/2046	67,872	78,412
NORTHERN STATES PWR MINN	1ST MORTGAGE 05/53 5.1	285,000	5.100		5/15/2053	272,392	287,320
NORTHERN STATES PWR MINN	1ST MORTGAGE 06/36 6.25	260,000	6.250		6/1/2036	289,009	288,038
NORTHERN STATES PWR MINN	1ST MORTGAGE 06/51 2.6	300,000	2.600		6/1/2051	198,783	196,224
NORTHERN STATES PWR MINN	1ST MORTGAGE 06/52 4.5	90,000	4.500		6/1/2052	81,539	82,724
NORTHERN STATES PWR MINN	1ST MORTGAGE 07/37 6.2	111,000	6.200		7/1/2037	119,480	121,793
NORTHERN STATES PWR MINN	1ST MORTGAGE 08/42 3.4	100,000	3.400		8/15/2042	82,919	79,334
NORTHERN STATES PWR MINN	1ST MORTGAGE 11/39 5.35	100,000	5.350		11/1/2039	100,683	102,357
NORTHRIVER MIDSTREAM FIN	SR SECURED 144A 02/26 5.625	316,000	5.625		2/15/2026	299,277	306,346
NORTHWELL HEALTHCARE INC	SECURED 11/46 3.979	400,000	3.979		11/1/2046	306,524	323,204
NORTHWELL HEALTHCARE INC	SECURED 11/49 3.809	300,000	3.809		11/1/2049	214,047	228,135
NORTHWEST FIBER LLC/NORT	SR SECURED 144A 04/27 4.75	554,000	4.750		4/30/2027	624,701	528,494
NORTHWEST FIBER LLC/NORT	SR UNSECURED 144A 02/28 6	300,000	6.000		2/15/2028	244,088	277,356

Corporate obligations (continued):

NORTHWEST FIBER LLC/NORT	SR UNSECURED 144A 06/28 10.75	-	10.750	%	6/1/2028	$ 305,001	$ (3,134)
NORTHWESTERN CORP	1ST MORTGAGE 11/44 4.176	150,000	4.176		11/15/2044	128,903	123,807
NORTHWESTERN UNIVERSITY	UNSECURED 12/44 4.643	250,000	4.643		12/1/2044	238,980	241,043
NORTHWESTERN UNIVERSITY	UNSECURED 12/50 2.64	150,000	2.640		12/1/2050	97,371	103,697
NOVANT HEALTH INC	UNSECURED 11/51 3.168	250,000	3.168		11/1/2051	172,658	174,885
NOVANT HEALTH INC	UNSECURED 11/61 3.318	145,000	3.318		11/1/2061	95,736	96,579
NOVARTIS CAPITAL CORP	COMPANY GUAR 05/44 4.4	1,119,000	4.400		5/6/2044	1,038,309	1,071,118
NOVARTIS CAPITAL CORP	COMPANY GUAR 08/50 2.75	500,000	2.750		8/14/2050	345,825	361,515
NOVARTIS CAPITAL CORP	COMPANY GUAR 09/42 3.7	200,000	3.700		9/21/2042	178,798	173,876
NOVELIS CORP	COMPANY GUAR 144A 08/31 3.875	378,000	3.875		8/15/2031	308,595	333,105
NRG ENERGY INC	COMPANY GUAR 144A 06/29 5.25	114,000	5.250		6/15/2029	102,086	110,395
NRG ENERGY INC	JR SUBORDINA 144A 12/99 VAR	228,000	1.000		12/31/2099	222,160	237,369
NRG ENERGY INC	SR SECURED 144A 03/33 7	458,000	7.000		3/15/2033	441,865	484,088
NSG HOLDINGS LLC/NSG HLD	SR SECURED 144A 12/25 7.75	17,506	7.750		12/15/2025	16,937	17,353
NSTAR ELECTRIC CO	SR UNSECURED 06/51 3.1	150,000	3.100		6/1/2051	102,995	105,330
NSTAR ELECTRIC CO	SR UNSECURED 06/52 4.55	200,000	4.550		6/1/2052	179,988	182,092
NSTAR ELECTRIC CO	SR UNSECURED 09/52 4.95	180,000	4.950		9/15/2052	173,887	175,352
NUCOR CORP	SR UNSECURED 04/52 3.85	190,000	3.850		4/1/2052	159,247	157,770
NUCOR CORP	SR UNSECURED 05/48 4.4	115,000	4.400		5/1/2048	104,543	104,413
NUCOR CORP	SR UNSECURED 08/43 5.2	100,000	5.200		8/1/2043	101,806	100,841
NUCOR CORP	SR UNSECURED 12/37 6.4	200,000	6.400		12/1/2037	226,528	227,340
NUCOR CORP	SR UNSECURED 12/55 2.979	150,000	2.979		12/15/2055	103,518	101,285
NVIDIA CORP	SR UNSECURED 04/40 3.5	400,000	3.500		4/1/2040	334,004	346,724
NVIDIA CORP	SR UNSECURED 04/50 3.5	750,000	3.500		4/1/2050	566,070	625,815
NVIDIA CORP	SR UNSECURED 04/60 3.7	125,000	3.700		4/1/2060	92,188	104,680
NY + PRESBYTERIAN HOSPIT	UNSECURED 08/40 2.256	125,000	2.256		8/1/2040	82,348	86,005
NY + PRESBYTERIAN HOSPIT	UNSECURED 08/45 4.024	250,000	4.024		8/1/2045	207,035	215,413
NY + PRESBYTERIAN HOSPIT	UNSECURED 08/60 2.606	105,000	2.606		8/1/2060	59,424	62,476
NY + PRESBYTERIAN HOSPIT	UNSECURED 12/99 3.954	196,000	3.954		12/31/2099	155,385	144,274
NY COMMUNITY BANCORP INC	SUBORDINATED 11/28 VAR	185,000	1.000		11/6/2028	174,363	182,464
NYKREDIT REALKREDIT AS	COVERED REGS 04/24 1	7,000,000	1.000		4/1/2024	986,722	1,030,362
NYKREDIT REALKREDIT AS	COVERED REGS 10/50 1	8,806,300	1.000		10/1/2050	929,913	1,011,328
NYKREDIT REALKREDIT AS	COVERED REGS 10/52 1.5	2,928,516	1.500		10/1/2052	311,047	339,983
NYKREDIT REALKREDIT AS	COVERED REGS 10/53 1	45	1.000		10/1/2053	4	5
NYU LANGONE HOSPITALS	SR SECURED 07/43 5.75	540,000	5.750		7/1/2043	542,846	574,079
OCCIDENTAL PETROLEUM COR	SR UNSECURED 03/46 6.6	2,505,000	6.600		3/15/2046	2,792,912	2,708,165
OCCIDENTAL PETROLEUM COR	SR UNSECURED 08/24 2.9	1,525,000	2.900		8/15/2024	1,460,737	1,499,151
OCCIDENTAL PETROLEUM COR	SR UNSECURED 09/25 5.875	1,600,000	5.875		9/1/2025	1,590,527	1,609,008
OCCIDENTAL PETROLEUM COR	SR UNSECURED 09/36 6.45	5,970,000	6.450		9/15/2036	5,963,270	6,316,260
OCEANEERING INTL INC	SR UNSECURED 02/28 6	758,000	6.000		2/1/2028	698,171	734,714
OECONNECTION LLC	2019 TERM LOAN B	732,191	1.000		9/25/2026	699,546	731,927
OGLETHORPE POWER CORP	1ST MORTGAGE 08/50 3.75	5,105,000	3.750		8/1/2050	3,660,949	3,834,825
OGLETHORPE POWER CORP	1ST MORTGAGE 09/50 5.25	470,000	5.250		9/1/2050	401,963	443,379
OHIO EDISON CO	1ST MORTGAGE 10/38 8.25	980,000	8.250		10/15/2038	1,165,710	1,240,190
OHIO POWER COMPANY	SR UNSECURED 06/49 4	250,000	4.000		6/1/2049	197,155	203,160
OHIO POWER COMPANY	SR UNSECURED 10/51 2.9	250,000	2.900		10/1/2051	162,655	169,300
OHIOHEALTH CORP	SECURED 11/41 2.834	200,000	2.834		11/15/2041	142,264	147,934
OHIOHEALTH CORP	UNSECURED 11/50 3.042	135,000	3.042		11/15/2050	94,716	98,620
OKLAHOMA G+E CO	SR UNSECURED 04/47 4.15	100,000	4.150		4/1/2047	84,424	83,103
OKLAHOMA G+E CO	SR UNSECURED 04/53 5.6	120,000	5.600		4/1/2053	120,518	126,004
OKLAHOMA G+E CO	SR UNSECURED 08/47 3.85	100,000	3.850		8/15/2047	80,653	79,089
OLYMPUS WTR US HLDG CORP	SR SECURED 144A 11/28 9.75	449,000	9.750		11/15/2028	444,214	476,564
ON SEMICONDUCTOR CORP	COMPANY GUAR 144A 09/28 3.875	463,000	3.875		9/1/2028	404,009	429,446
ONCOR ELECTRIC DELIVERY	1ST MORTGAGE 11/51 2.7	210,000	2.700		11/15/2051	144,837	138,577
ONCOR ELECTRIC DELIVERY	SR SECURED 05/50 3.7	840,000	3.700		5/15/2050	662,256	678,737
ONCOR ELECTRIC DELIVERY	SR SECURED 06/42 5.3	500,000	5.300		6/1/2042	497,245	533,900
ONCOR ELECTRIC DELIVERY	SR SECURED 06/49 3.8	500,000	3.800		6/1/2049	401,900	408,850
ONCOR ELECTRIC DELIVERY	SR SECURED 06/52 4.6	300,000	4.600		6/1/2052	290,310	279,591
ONCOR ELECTRIC DELIVERY	SR SECURED 09/38 7.5	105,000	7.500		9/1/2038	126,830	128,343
ONCOR ELECTRIC DELIVERY	SR SECURED 09/52 4.95	165,000	4.950		9/15/2052	166,697	162,221
ONCOR ELECTRIC DELIVERY	SR SECURED 10/52 5.35	200,000	5.350		10/1/2052	210,932	205,944
ONCOR ELECTRIC DELIVERY	SR SECURED 12/41 4.55	140,000	4.550		12/1/2041	135,710	130,565
ONCOR ELECTRIC DELIVERY	SR SECURED 144A 09/52 4.95	145,000	4.950		9/15/2052	136,003	142,558
ONE GAS INC	SR UNSECURED 02/44 4.658	210,000	4.658		2/1/2044	196,694	189,235
ONE GAS INC	SR UNSECURED 11/48 4.5	140,000	4.500		11/1/2048	124,566	123,133
ONE PARK MORTGAGE TRUST	ONP 2021 PARK A 144A	700,000	1.000		3/15/2036	672,000	666,202
ONEMAIN FINANCE CORP	COMPANY GUAR 01/29 9	420,000	9.000		1/15/2029	427,183	444,037
ONEMAIN FINANCE CORP	COMPANY GUAR 09/30 4	280,000	4.000		9/15/2030	228,534	239,613
ONEOK INC	COMPANY GUAR 03/30 3.1	400,000	3.100		3/15/2030	335,204	358,924
ONEOK INC	COMPANY GUAR 07/27 4	1,025,000	4.000		7/13/2027	964,330	995,480
ONTARIO GAMING GTA LP	TERM LOAN B	525,864	1.000		8/1/2030	520,613	528,775
ORACLE CORP	SR UNSECURED 03/41 3.65	1,030,000	3.650		3/25/2041	760,336	816,903
ORACLE CORP	SR UNSECURED 04/40 3.6	3,980,000	3.600		4/1/2040	2,919,768	3,173,652
ORACLE CORP	SR UNSECURED 04/50 3.6	3,580,000	3.600		4/1/2050	2,462,568	2,651,742
ORACLE CORP	SR UNSECURED 04/60 3.85	1,115,000	3.850		4/1/2060	740,851	807,974
ORACLE CORP	SR UNSECURED 05/45 4.125	3,110,000	4.125		5/15/2045	2,345,469	2,536,889
ORACLE CORP	SR UNSECURED 05/55 4.375	3,540,000	4.375		5/15/2055	2,675,355	2,932,748
ORACLE CORP	SR UNSECURED 07/34 4.3	488,000	4.300		7/8/2034	445,315	455,655
ORACLE CORP	SR UNSECURED 07/39 6.125	780,000	6.125		7/8/2039	775,843	829,171
ORACLE CORP	SR UNSECURED 07/40 5.375	1,445,000	5.375		7/15/2040	1,325,990	1,419,799
ORACLE CORP	SR UNSECURED 07/46 4	1,180,000	4.000		7/15/2046	859,913	945,817
ORACLE CORP	SR UNSECURED 11/37 3.8	4,155,000	3.800		11/15/2037	3,239,379	3,530,836
ORACLE CORP	SR UNSECURED 11/47 4	985,000	4.000		11/15/2047	719,937	780,199
ORACLE CORP	SR UNSECURED 11/52 6.9	1,745,000	6.900		11/9/2052	1,883,113	2,048,054
ORLANDO HEALTH OBL GRP	UNSECURED 10/48 4.089	175,000	4.089		10/1/2048	137,709	146,748
OSCAR ACQUISITIONCO LLC	SR UNSECURED 144A 04/30 9.5	-	9.500		4/15/2030	301,960	(6,542)
OSMOSE UTILITIES SERVICES INC	TERM LOAN	545,791	1.000		6/23/2028	519,574	546,269
OVINTIV INC	COMPANY GUAR 05/25 5.65	1,040,000	5.650		5/15/2025	1,036,506	1,044,514
OWENS + MINOR INC	COMPANY GUAR 144A 04/30 6.625	269,000	6.625		4/1/2030	244,118	256,844
OWENS BROCKWAY	COMPANY GUAR 144A 05/27 6.625	409,000	6.625		5/13/2027	404,555	409,053
PACIFIC BELLS LLC	TERM LOAN B	294,008	1.000		11/10/2028	277,102	293,364
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 01/26 3.15	100,000	3.150		1/1/2026	92,921	95,917
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 01/53 6.75	4,810,000	6.750		1/15/2053	4,694,459	5,231,933
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 03/46 4.25	100,000	4.250		3/15/2046	69,550	76,856

Corporate obligations (continued):

PACIFIC GAS + ELECTRIC	1ST MORTGAGE 04/42 4.45	1,870,000	4.450	%	4/15/2042	$ 1,390,869	$ 1,506,902
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 04/53 6.7	1,660,000	6.700		4/1/2053	1,640,785	1,801,100
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/30 4.55	200,000	4.550		7/1/2030	181,280	190,476
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/40 4.5	3,680,000	4.500		7/1/2040	2,876,178	3,110,667
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/50 4.95	260,000	4.950		7/1/2050	204,420	222,089
PACIFIC GAS + ELECTRIC	1ST MORTGAGE 12/46 4	100,000	4.000		12/1/2046	66,948	73,190
PACIFIC GAS + ELECTRIC	SR SECURED 06/41 4.2	1,880,000	4.200		6/1/2041	1,391,614	1,500,090
PACIFIC LIFE INSURANCE C	SUBORDINATED 144A 10/67 VAR	1,430,000	1.000		10/24/2067	1,089,460	1,135,105
PACIFIC LIFECORP	SR UNSECURED 144A 09/50 3.35	1,585,000	3.350		9/15/2050	1,074,884	1,139,187
PACIFICORP	1ST MORTGAGE 01/49 4.125	850,000	4.125		1/15/2049	705,627	686,936
PACIFICORP	1ST MORTGAGE 02/42 4.1	150,000	4.100		2/1/2042	132,932	124,007
PACIFICORP	1ST MORTGAGE 02/50 4.15	250,000	4.150		2/15/2050	205,003	202,190
PACIFICORP	1ST MORTGAGE 03/51 3.3	1,745,000	3.300		3/15/2051	1,253,102	1,208,988
PACIFICORP	1ST MORTGAGE 04/37 5.75	210,000	5.750		4/1/2037	225,292	214,553
PACIFICORP	1ST MORTGAGE 05/54 5.5	1,820,000	5.500		5/15/2054	1,813,600	1,785,620
PACIFICORP	1ST MORTGAGE 06/35 5.25	300,000	5.250		6/15/2035	311,655	300,846
PACIFICORP	1ST MORTGAGE 06/52 2.9	550,000	2.900		6/15/2052	338,634	353,639
PACIFICORP	1ST MORTGAGE 07/38 6.35	156,000	6.350		7/15/2038	165,865	168,170
PACIFICORP	1ST MORTGAGE 09/30 2.7	155,000	2.700		9/15/2030	133,254	134,309
PACIFICORP	1ST MORTGAGE 10/37 6.25	210,000	6.250		10/15/2037	223,633	223,873
PACIFICORP	1ST MORTGAGE 12/53 5.35	400,000	5.350		12/1/2053	395,880	384,428
PACKAGING COORDNATRS MIDCO INC	2020 TERM LOAN	195,477	1.000		11/30/2027	185,878	195,844
PACKERS HOLDINGS LLC	2021 TERM LOAN	462,434	1.000		3/9/2028	406,944	293,877
PACTIV EVERGREEN GROUP	SR SECURED 144A 10/27 4	469,000	4.000		10/15/2027	416,734	438,515
PAI HOLDCO, INC.	2020 TERM LOAN B	715,764	1.000		10/28/2027	634,797	669,691
PAR PETROLEUM, LLC	2023 TERM LOAN B	357,300	1.000		2/28/2030	351,947	357,925
PARAMOUNT GLOBAL	SR UNSECURED 03/43 4.375	1,825,000	4.375		3/15/2043	1,208,864	1,348,328
PARAMOUNT GLOBAL	SR UNSECURED 04/36 6.875	1,515,000	6.875		4/30/2036	1,493,818	1,537,331
PARAMOUNT GLOBAL	SR UNSECURED 09/43 5.85	1,140,000	5.850		9/1/2043	946,645	1,026,057
PARAMOUNT GLOBAL	SR UNSECURED 10/40 5.9	1,920,000	5.900		10/15/2040	1,656,883	1,735,738
PAREXEL INTERNATIONAL CORP	2021 1ST LIEN TERM LOAN	736,875	1.000		11/15/2028	711,291	742,125
PARIBAS REPO		51,240,988	5.280		9/22/2023	51,240,988	51,240,988
PARK INTERMED HOLDINGS	SR SECURED 144A 05/29 4.875	488,000	4.875		5/15/2029	434,365	451,712
PARK OHIO INDUSTRIES INC	COMPANY GUAR 04/27 6.625	246,000	6.625		4/15/2027	215,150	227,550
PARK PLACE TECHNOLOGIES LLC	2020 TERM LOAN	344,684	1.000		11/10/2027	325,941	343,944
PARK RIVER HOLDINGS INC	COMPANY GUAR 144A 02/29 5.625	130,000	5.625		2/1/2029	104,605	103,857
PARK RIVER HOLDINGS INC	SR UNSECURED 144A 08/29 6.75	-	6.750		8/1/2029	109,880	(3,719)
PARK RIVER HOLDINGS, INC.	TERM LOAN	1,156,946	1.000		12/28/2027	1,016,998	1,132,078
PARKLAND CORP	COMPANY GUAR 144A 07/27 5.875	183,000	5.875		7/15/2027	175,680	182,261
PARKWAY GENERATION LLC	TERM LOAN B	262,905	1.000		2/18/2029	258,675	253,468
PARKWAY GENERATION LLC	TERM LOAN C	35,653	1.000		2/18/2029	35,347	34,373
PATTERN ENERGY OP LP/PAT	COMPANY GUAR 144A 08/28 4.5	771,000	4.500		8/15/2028	696,297	729,258
PAYPAL HOLDINGS INC	SR UNSECURED 06/52 5.05	400,000	5.050		6/1/2052	362,192	403,120
PAYPAL HOLDINGS INC	SR UNSECURED 06/62 5.25	360,000	5.250		6/1/2062	326,995	356,411
PBF HOLDING CO LLC	COMPANY GUAR 144A 09/30 7.875	235,000	7.875		9/15/2030	233,825	239,324
PEACEHEALTH OBLIGATED GR	SR UNSECURED 11/48 4.787	200,000	4.787		11/15/2048	172,966	174,620
PECO ENERGY CO	1ST MORTGAGE 03/48 3.9	1,100,000	3.900		3/1/2048	896,952	922,208
PECO ENERGY CO	1ST MORTGAGE 03/51 3.05	250,000	3.050		3/15/2051	170,778	176,840
PECO ENERGY CO	1ST MORTGAGE 05/52 4.6	85,000	4.600		5/15/2052	76,418	79,734
PECO ENERGY CO	1ST MORTGAGE 08/52 4.375	115,000	4.375		8/15/2052	101,154	103,428
PECO ENERGY CO	1ST MORTGAGE 09/51 2.85	250,000	2.850		9/15/2051	164,553	168,090
PECO ENERGY CO	1ST REF MORT 10/36 5.95	100,000	5.950		10/1/2036	109,034	108,422
PEER HOLDING III B V	2023 TERM LOAN B4	651,197	1.000		10/28/2030	646,999	654,046
PELICAN PRODUCTS INC	2021 TERM LOAN	502,306	1.000		12/29/2028	480,262	467,984
PENNYMAC FIN SVCS INC	COMPANY GUAR 144A 09/31 5.75	635,000	5.750		9/15/2031	539,430	587,680
PENSKE TRUCK LEASING/PTL	SR UNSECURED 144A 05/26 5.75	750,000	5.750		5/24/2026	745,440	755,940
PEPSICO INC	SR UNSECURED 02/53 4.65	150,000	4.650		2/15/2053	148,563	149,045
PEPSICO INC	SR UNSECURED 03/50 3.625	300,000	3.625		3/19/2050	244,974	251,613
PEPSICO INC	SR UNSECURED 03/60 3.875	200,000	3.875		3/19/2060	177,706	172,982
PEPSICO INC	SR UNSECURED 07/49 3.375	200,000	3.375		7/29/2049	157,558	159,196
PEPSICO INC	SR UNSECURED 07/52 4.2	170,000	4.200		7/18/2052	154,765	157,340
PEPSICO INC	SR UNSECURED 08/42 3.6	200,000	3.600		8/13/2042	164,036	169,498
PEPSICO INC	SR UNSECURED 10/41 2.625	1,000,000	2.625		10/21/2041	739,950	753,400
PEPSICO INC	SR UNSECURED 10/44 4.25	200,000	4.250		10/22/2044	187,394	181,550
PEPSICO INC	SR UNSECURED 10/46 3.45	750,000	3.450		10/6/2046	599,648	619,830
PEPSICO INC	SR UNSECURED 10/49 2.875	200,000	2.875		10/15/2049	142,888	146,782
PEPSICO INC	SR UNSECURED 10/51 2.75	340,000	2.750		10/21/2051	235,120	241,580
PERFORMANCE FOOD GROUP I	COMPANY GUAR 144A 08/29 4.25	153,000	4.250		8/1/2029	134,160	140,330
PERMIAN PRODUCTION PARTNERS LL	FIRST LIEN	62,889	1.000		5/20/2024	829	60,845
PERMIAN RESOURC OPTG LLC	COMPANY GUAR 144A 01/26 5.375	540,000	5.375		1/15/2026	506,116	532,399
PERMIAN RESOURC OPTG LLC	COMPANY GUAR 144A 04/27 8	404,000	8.000		4/15/2027	386,487	418,778
PERMIAN RESOURC OPTG LLC	COMPANY GUAR 144A 07/29 5.875	628,000	5.875		7/1/2029	539,364	612,275
PERMIAN RESOURC OPTG LLC	COMPANY GUAR 144A 07/31 9.875	389,000	9.875		7/15/2031	381,096	432,276
PERRIGO FINANCE UNLIMITE	COMPANY GUAR 06/30 4.65	1,001,000	4.650		6/15/2030	852,872	910,510
PETCO HEALTH AND WELLNESS COMP	2021 TERM LOAN B	654,426	1.000		3/3/2028	643,829	620,478
PETIQ LLC	2021 TERM LOAN	702,833	1.000		4/13/2028	639,578	699,319
PETROLEOS MEXICANOS	COMPANY GUAR 01/45 6.375	243,000	6.375		1/23/2045	1,052,606	117,880
PETROLEOS MEXICANOS	COMPANY GUAR 01/50 7.69	1,125,000	7.690		1/23/2050	778,388	800,055
PETROLEOS MEXICANOS	COMPANY GUAR 02/33 10	131,000	10.000		2/7/2033	378,603	120,660
PETROLEOS MEXICANOS	COMPANY GUAR 03/27 6.5	2,000,000	6.500		3/13/2027	1,824,160	1,864,260
PETROLEOS MEXICANOS	COMPANY GUAR 06/35 6.625	575,000	6.625		6/15/2035	417,111	440,996
PETROLEOS MEXICANOS	COMPANY GUAR 09/47 6.75	425,000	6.750		9/21/2047	271,150	278,086
PETRONAS CAPITAL LTD	COMPANY GUAR 144A 01/32 2.48	200,000	2.480		1/28/2032	165,168	170,450
PETRONAS CAPITAL LTD	COMPANY GUAR 144A 04/60 4.8	200,000	4.800		4/21/2060	182,658	188,758
PETSMART INC	2021 TERM LOAN B	1,075,250	1.000		2/11/2028	1,055,422	1,065,035
PETSMART INC/PETSMART FI	COMPANY GUAR 144A 02/29 7.75	643,000	7.750		2/15/2029	603,899	625,523
PETSMART INC/PETSMART FI	SR SECURED 144A 02/28 4.75	522,000	4.750		2/15/2028	472,676	492,131
PFIZER INC	SR UNSECURED 03/39 3.9	300,000	3.900		3/15/2039	264,603	265,317
PFIZER INC	SR UNSECURED 03/39 7.2	3,025,000	7.200		3/15/2039	3,657,679	3,757,867
PFIZER INC	SR UNSECURED 03/49 4	250,000	4.000		3/15/2049	227,540	218,670
PFIZER INC	SR UNSECURED 05/44 4.4	200,000	4.400		5/15/2044	197,146	189,558
PFIZER INC	SR UNSECURED 05/50 2.7	135,000	2.700		5/28/2050	91,276	93,998
PFIZER INC	SR UNSECURED 06/43 4.3	300,000	4.300		6/15/2043	283,806	275,277
PFIZER INC	SR UNSECURED 09/40 5.6	1,910,000	5.600		9/15/2040	1,997,918	2,014,744

Corporate obligations (continued):

PFIZER INC	SR UNSECURED 09/48 4.2	700,000	4.200	%	9/15/2048	$ 622,867	$ 633,038
PFIZER INC	SR UNSECURED 12/46 4.125	250,000	4.125		12/15/2046	219,685	222,325
PFIZER INVESTMENT ENTER	COMPANY GUAR 05/43 5.11	1,070,000	5.110		5/19/2043	1,042,801	1,066,191
PFIZER INVESTMENT ENTER	COMPANY GUAR 05/53 5.3	4,205,000	5.300		5/19/2053	4,218,471	4,292,800
PFIZER INVESTMENT ENTER	COMPANY GUAR 05/63 5.34	5,300,000	5.340		5/19/2063	5,187,749	5,350,880
PG+E CORP	SR SECURED 07/28 5	413,000	5.000		7/1/2028	406,016	401,129
PHILIP MORRIS INTL INC	SR UNSECURED 02/33 5.375	350,000	5.375		2/15/2033	349,276	358,995
PHILIP MORRIS INTL INC	SR UNSECURED 03/42 4.5	250,000	4.500		3/20/2042	210,865	224,098
PHILIP MORRIS INTL INC	SR UNSECURED 03/43 4.125	380,000	4.125		3/4/2043	300,249	321,206
PHILIP MORRIS INTL INC	SR UNSECURED 05/38 6.375	500,000	6.375		5/16/2038	532,235	559,475
PHILIP MORRIS INTL INC	SR UNSECURED 08/29 3.375	1,300,000	3.375		8/15/2029	1,163,097	1,219,049
PHILIP MORRIS INTL INC	SR UNSECURED 08/42 3.875	250,000	3.875		8/21/2042	199,030	204,695
PHILIP MORRIS INTL INC	SR UNSECURED 09/33 5.625	1,200,000	5.625		9/7/2033	1,177,644	1,253,316
PHILIP MORRIS INTL INC	SR UNSECURED 11/29 5.625	125,000	5.625		11/17/2029	126,810	131,076
PHILIP MORRIS INTL INC	SR UNSECURED 11/32 5.75	150,000	5.750		11/17/2032	152,915	157,419
PHILIP MORRIS INTL INC	SR UNSECURED 11/43 4.875	400,000	4.875		11/15/2043	349,684	375,664
PHILIP MORRIS INTL INC	SR UNSECURED 11/44 4.25	435,000	4.250		11/10/2044	370,794	373,013
PIEDMONT HEALTHCARE INC	SECURED 01/42 2.719	200,000	2.719		1/1/2042	136,556	144,192
PIEDMONT HEALTHCARE INC	SECURED 01/52 2.864	200,000	2.864		1/1/2052	124,730	133,456
PILGRIM S PRIDE CORP	COMPANY GUAR 04/31 4.25	396,000	4.250		4/15/2031	367,290	357,675
PLANVIEW PARENT INC	TERM LOAN	727,500	1.000		12/17/2027	679,430	722,906
PLAYPOWER INC	2019 TERM LOAN	220,889	1.000		5/8/2026	169,533	198,800
PLAYTIKA HOLDING CORP.	2021 TERM LOAN	442,960	1.000		3/13/2028	442,587	443,307
PNC FINANCIAL SERVICES	SR UNSECURED 06/26 VAR	890,000	1.000		6/12/2026	889,430	895,340
POLARIS NEWCO, LLC	USD TERM LOAN B	488,750	1.000		6/2/2028	447,206	482,824
PORT OF NEWCASTLE INVEST	SR SECURED 144A 11/31 5.9	401,000	5.900		11/24/2031	330,825	362,616
POST HOLDINGS INC	SR UNSECURED 144A 09/31 4.5	860,000	4.500		9/15/2031	722,968	770,689
POTOMAC ELECTRIC POWER	1ST MORTGAGE 03/43 4.15	400,000	4.150		3/15/2043	337,756	356,252
POWER SERVICES HOLDING COMPANY	2021 1ST LIEN TERM LOAN	87,507	1.000		11/22/2028	84,882	86,895
POWER SERVICES HOLDING COMPANY	2021 DELAYED DRAW TERM LOAN	36,694	1.000		11/22/2028	35,344	36,437
PPL ELECTRIC UTILITIES	1ST MORTGAGE 05/53 5.25	100,000	5.250		5/15/2053	95,082	103,063
PPL ELECTRIC UTILITIES	1ST MORTGAGE 06/44 4.125	150,000	4.125		6/15/2044	125,246	129,903
PPL ELECTRIC UTILITIES	1ST MORTGAGE 06/48 4.15	650,000	4.150		6/15/2048	555,268	570,928
PPL ELECTRIC UTILITIES	1ST MORTGAGE 07/43 4.75	100,000	4.750		7/15/2043	96,825	93,348
PPL ELECTRIC UTILITIES	1ST MORTGAGE 10/49 3	140,000	3.000		10/1/2049	94,403	100,216
PRECISION CASTPARTS CORP	SR UNSECURED 01/43 3.9	175,000	3.900		1/15/2043	155,881	151,615
PRECISION CASTPARTS CORP	SR UNSECURED 06/45 4.375	115,000	4.375		6/15/2045	108,178	103,655
PRECISION DRILLING CORP	COMPANY GUAR 144A 01/26 7.125	183,000	7.125		1/15/2026	177,053	182,160
PRECISION DRILLING CORP	COMPANY GUAR 144A 01/29 6.875	613,000	6.875		1/15/2029	570,709	591,134
PRES + FELLOWS OF HARVAR	SR UNSECURED 10/40 4.875	100,000	4.875		10/15/2040	104,543	100,842
PRES + FELLOWS OF HARVAR	UNSECURED 07/46 3.15	695,000	3.150		7/15/2046	528,937	535,039
PRES + FELLOWS OF HARVAR	UNSECURED 07/56 3.3	300,000	3.300		7/15/2056	239,538	227,829
PRES + FELLOWS OF HARVAR	UNSECURED 10/37 3.619	350,000	3.619		10/1/2037	299,964	309,281
PRES + FELLOWS OF HARVAR	UNSECURED 11/52 3.745	125,000	3.745		11/15/2052	104,010	108,270
PRESIDIO INC	2020 TERM LOAN B	125,450	1.000		1/22/2027	123,686	125,862
PRESS GANEY HOLDINGS INC.	2021 TERM LOAN B	141,022	1.000		7/24/2026	130,269	139,611
PRINCIPAL FINANCIAL GRP	COMPANY GUAR 10/36 6.05	200,000	6.050		10/15/2036	213,232	214,504
PRINCIPAL FINANCIAL GRP	COMPANY GUAR 11/46 4.3	400,000	4.300		11/15/2046	320,948	338,196
PRO MACH GROUP, INC.	2021 TERM LOAN B	665,712	1.000		8/31/2028	648,986	668,488
PROAMPAC PG BORROWER LLC	2023 TERM LOAN	85,500	1.000		9/15/2028	84,652	85,767
PROCTER + GAMBLE CO/THE	SR UNSECURED 03/37 5.55	250,000	5.550		3/5/2037	281,870	279,848
PROCTER + GAMBLE CO/THE	SR UNSECURED 03/40 3.55	250,000	3.550		3/25/2040	226,403	222,495
PROCTER + GAMBLE CO/THE	SR UNSECURED 03/50 3.6	-	3.600		3/25/2050	205,253	(3,138)
PROCTER + GAMBLE CO/THE	SR UNSECURED 08/34 5.8	150,000	5.800		8/15/2034	167,819	174,377
PROGRESSIVE CORP	SR UNSECURED 01/45 3.7	450,000	3.700		1/26/2045	348,116	361,548
PROGRESSIVE CORP	SR UNSECURED 03/48 4.2	300,000	4.200		3/15/2048	251,436	267,066
PROGRESSIVE CORP	SR UNSECURED 03/50 3.95	190,000	3.950		3/26/2050	161,445	160,480
PROGRESSIVE CORP	SR UNSECURED 03/52 3.7	200,000	3.700		3/15/2052	153,344	161,338
PROJECT BOOST PURCHASER, LLC	TERM LOAN B	273,831	1.000		6/1/2026	264,674	274,406
PROJECT RUBY ULTIMATE PARENT C	2023 INCREMENTAL TERM LOAN B2	286,283	1.000		3/10/2028	286,283	282,052
PROLOGIS LP	COMPANY GUAR 09/48 4.375	150,000	4.375		9/15/2048	126,270	132,459
PROLOGIS LP	SR UNSECURED 01/34 5.125	250,000	5.125		1/15/2034	247,950	258,015
PROLOGIS LP	SR UNSECURED 03/50 3.05	150,000	3.050		3/1/2050	104,822	106,577
PROLOGIS LP	SR UNSECURED 04/50 3	225,000	3.000		4/15/2050	160,056	161,201
PROLOGIS LP	SR UNSECURED 06/53 5.25	155,000	5.250		6/15/2053	151,957	161,789
PROLOGIS LP	SR UNSECURED 10/50 2.125	325,000	2.125		10/15/2050	174,453	191,770
PROSUS NV	SR UNSECURED 144A 01/30 3.68	275,000	3.680		1/21/2030	228,649	240,697
PROSUS NV	SR UNSECURED 144A 01/32 4.193	200,000	4.193		1/19/2032	165,574	172,514
PROSUS NV	SR UNSECURED 144A 01/52 4.987	2,000,000	4.987		1/19/2052	1,411,640	1,503,240
PROSUS NV	SR UNSECURED 144A 07/31 3.061	3,300,000	3.061		7/13/2031	2,544,564	2,665,476
PROSUS NV	SR UNSECURED 144A 08/50 4.027	425,000	4.027		8/3/2050	265,128	278,838
PROV ST JOSEPH HLTH OBL	SR UNSECURED 10/51 2.7	325,000	2.700		10/1/2051	192,179	196,853
PROV ST JOSEPH HLTH OBL	UNSECURED 10/48 3.93	250,000	3.930		10/1/2048	194,368	194,470
PRUDENTIAL FINANCIAL INC	SR UNSECURED 02/50 4.35	700,000	4.350		2/25/2050	592,711	619,857
PRUDENTIAL FINANCIAL INC	SR UNSECURED 03/48 4.418	150,000	4.418		3/27/2048	129,831	131,828
PRUDENTIAL FINANCIAL INC	SR UNSECURED 03/51 3.7	470,000	3.700		3/13/2051	358,643	371,225
PRUDENTIAL FINANCIAL INC	SR UNSECURED 05/44 4.6	550,000	4.600		5/15/2044	488,741	511,742
PRUDENTIAL FINANCIAL INC	SR UNSECURED 06/40 6.625	130,000	6.625		6/21/2040	144,295	147,013
PRUDENTIAL FINANCIAL INC	SR UNSECURED 12/36 5.7	250,000	5.700		12/14/2036	258,150	270,325
PRUDENTIAL FINANCIAL INC	SR UNSECURED 12/49 3.935	250,000	3.935		12/7/2049	194,695	205,658
PUB SVC NEW HAMP	1ST MORTGAGE 01/53 5.15	50,000	5.150		1/15/2053	49,660	50,610
PUB SVC NEW HAMP	1ST MORTGAGE 07/49 3.6	250,000	3.600		7/1/2049	191,815	197,023
PUBLIC SERVICE COLORADO	1ST MORTGAGE 03/44 4.3	200,000	4.300		3/15/2044	182,576	172,268
PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/47 3.8	500,000	3.800		6/15/2047	393,780	396,320
PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/48 4.1	450,000	4.100		6/15/2048	372,690	365,216
PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/52 4.5	75,000	4.500		6/1/2052	67,309	65,503
PUBLIC SERVICE COLORADO	1ST MORTGAGE 08/38 6.5	105,000	6.500		8/1/2038	122,488	117,142
PUBLIC SERVICE COLORADO	1ST MORTGAGE 09/37 6.25	120,000	6.250		9/1/2037	136,296	130,366
PUBLIC SERVICE COLORADO	1ST MORTGAGE 09/42 3.6	350,000	3.600		9/15/2042	292,635	276,045
PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 01/50 3.15	195,000	3.150		1/1/2050	143,916	143,559
PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 03/46 3.8	250,000	3.800		3/1/2046	197,918	206,718
PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 05/49 3.85	50,000	3.850		5/1/2049	39,561	41,554
PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 05/50 2.7	200,000	2.700		5/1/2050	129,184	136,916
PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 08/50 2.05	130,000	2.050		8/1/2050	78,090	75,283

Corporate obligations (continued):

PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 08/53 5.45	1,000	5.450	%	8/1/2053	$ 200,596	$ (3,989)
PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 12/47 3.6	150,000	3.600		12/1/2047	121,239	120,447
PUBLIC SERVICE ELECTRIC	1ST REF MORT 05/42 3.95	567,000	3.950		5/1/2042	474,296	485,454
PUBLIC SERVICE ELECTRIC	SR SECURED 03/51 3	300,000	3.000		3/1/2051	204,195	214,758
PUBLIC SERVICE ELECTRIC	SR SECURED 05/37 5.8	120,000	5.800		5/1/2037	130,579	126,598
PUBLIC SERVICE OKLAHOMA	SR UNSECURED 08/51 3.15	200,000	3.150		8/15/2051	132,566	136,474
PUBLIC STORAGE OP CO	COMPANY GUAR 08/53 5.35	250,000	5.350		8/1/2053	239,550	261,013
PUGET ENERGY INC	SR SECURED 06/30 4.1	580,000	4.100		6/15/2030	517,917	531,408
PUGET SOUND ENERGY INC	1ST MORTGAGE 06/48 4.223	990,000	4.223		6/15/2048	801,999	832,075
PUGET SOUND ENERGY INC	1ST MORTGAGE 06/53 5.448	145,000	5.448		6/1/2053	142,407	150,511
PUGET SOUND ENERGY INC	SR SECURED 03/37 6.274	200,000	6.274		3/15/2037	215,896	215,842
PUGET SOUND ENERGY INC	SR SECURED 04/41 5.638	250,000	5.638		4/15/2041	261,678	253,768
PUGET SOUND ENERGY INC	SR SECURED 05/45 4.3	100,000	4.300		5/20/2045	84,368	84,775
PUGET SOUND ENERGY INC	SR SECURED 09/49 3.25	235,000	3.250		9/15/2049	160,714	167,090
QATAR ENERGY	SR UNSECURED 144A 07/31 2.25	200,000	2.250		7/12/2031	165,492	170,058
QUALCOMM INC	SR UNSECURED 05/35 4.65	530,000	4.650		5/20/2035	514,630	542,100
QUALCOMM INC	SR UNSECURED 05/45 4.8	470,000	4.800		5/20/2045	448,113	465,803
QUALCOMM INC	SR UNSECURED 05/47 4.3	650,000	4.300		5/20/2047	558,916	594,477
QUALCOMM INC	SR UNSECURED 05/50 3.25	-	3.250		5/20/2050	243,741	(2,191)
QUALCOMM INC	SR UNSECURED 05/52 4.5	380,000	4.500		5/20/2052	349,415	354,844
QUALCOMM INC	SR UNSECURED 05/53 6	300,000	6.000		5/20/2053	318,621	345,189
QUEENS HEALTH SYSTEMS	SECURED 07/52 4.81	100,000	4.810		7/1/2052	90,731	96,015
QUIKRETE HLDGS INC	TERM LOAN	1,088,762	1.000		2/1/2027	1,078,642	1,095,910
QUIRCH FOODS HOLDINGS LLC	2022 TERM LOAN	679,000	1.000		10/27/2027	621,285	679,109
RAIN CARBON INC	SR SECURED 144A 09/29 12.25	544,000	12.250		9/1/2029	544,000	531,760
RAIN CII CARBON LLC/CII	SECURED 144A 04/25 7.25	12,000	7.250		4/1/2025	11,271	11,580
RAND PARENT LLC	SR SECURED 144A 02/30 8.5	-	8.500		2/15/2030	543,156	(18,735)
RANGE RESOURCES CORP	COMPANY GUAR 144A 02/30 4.75	269,000	4.750		2/15/2030	237,019	248,661
RAYMOND JAMES FINANCIAL	SR UNSECURED 04/51 3.75	270,000	3.750		4/1/2051	194,935	203,669
RAYMOND JAMES FINANCIAL	SR UNSECURED 07/46 4.95	300,000	4.950		7/15/2046	286,394	279,867
REALKREDIT DANMARK	COVERED REGS 01/24 1	6,700,000	1.000		1/1/2024	961,142	992,835
REALKREDIT DANMARK	COVERED REGS 04/24 1	18,500,000	1.000		4/1/2024	2,619,854	2,721,931
REALKREDIT DANMARK	COVERED REGS 10/50 1	4,575,664	1.000		10/1/2050	481,677	532,263
REALKREDIT DANMARK	COVERED REGS 10/50 2	0	2.000		10/1/2050	0	0
REALKREDIT DANMARK	COVERED REGS 10/53 1.5	852,010	1.500		10/1/2053	94,166	101,442
REALTRUCK GROUP INC	2023 INCREMENTAL TERM LOAN	72,000	1.000		1/31/2028	70,200	72,000
REALTRUCK GROUP,INC.	2021 TERM LOAN B	486,250	1.000		1/31/2028	419,087	480,981
REALTY INCOME CORP	SR UNSECURED 03/47 4.65	250,000	4.650		3/15/2047	219,995	232,773
REALTY INCOME CORP	SR UNSECURED 12/32 2.85	490,000	2.850		12/15/2032	397,370	416,319
RECESS HOLDINGS, INC.	2023 TERM LOAN	621,691	1.000		3/29/2027	618,702	627,131
RED PLANET BORROWER, LLC	TERM LOAN B	344,249	1.000		10/2/2028	328,758	331,577
RELX CAPITAL INC	COMPANY GUAR 05/32 4.75	160,000	4.750		5/20/2032	153,739	161,258
RENT A CENTER INC	2021 FIRST LIEN TERM LOAN B	564,821	1.000		2/17/2028	548,394	565,880
RESIDEO FUNDING INC	COMPANY GUAR 144A 09/29 4	471,000	4.000		9/1/2029	380,827	410,948
RESIMAC	RESI 2020 1A A1A 144A	102,519	1.000		2/7/2052	100,676	102,489
RESONETICS, LLC	2021 TERM LOAN	391,000	1.000		4/28/2028	373,405	391,815
RESORTS WORLD/RWLV CAP	COMPANY GUAR 144A 04/31 4.625	400,000	4.625		4/6/2031	270,192	332,088
REYNOLDS AMERICAN INC	COMPANY GUAR 05/40 8.125	2,895,000	8.125		5/1/2040	3,126,195	3,316,454
REYNOLDS AMERICAN INC	COMPANY GUAR 06/37 7.25	4,387,000	7.250		6/15/2037	4,485,620	4,760,772
REYNOLDS GROUP HOLDINGS INC	2020 TERM LOAN B2	85,011	1.000		2/5/2026	84,187	85,383
RICE UNIVERSITY	UNSECURED 05/55 3.774	260,000	3.774		5/15/2055	232,370	214,492
RINCHEM COMPANY, LLC	TERM LOAN	197,000	1.000		3/2/2029	186,658	170,221
RING CONTAINER TECHNLG GRP LLC	2021 TERM LOAN B	245,000	1.000		8/12/2028	242,245	245,919
RIO OIL FINANCE TRUST	SR SECURED 144A 01/27 9.75	1,117,953	9.750		1/6/2027	1,157,082	1,159,876
RIO TINTO ALCAN INC	SR UNSECURED 06/35 5.75	200,000	5.750		6/1/2035	213,338	211,928
RIO TINTO FIN USA LTD	COMPANY GUAR 11/40 5.2	350,000	5.200		11/2/2040	348,863	360,154
RIO TINTO FIN USA LTD	COMPANY GUAR 11/51 2.75	435,000	2.750		11/2/2051	287,748	297,249
RIO TINTO FIN USA PLC	COMPANY GUAR 03/42 4.75	130,000	4.750		3/22/2042	124,210	125,802
RIO TINTO FIN USA PLC	COMPANY GUAR 03/53 5.125	375,000	5.125		3/9/2053	376,290	389,809
RIO TINTO FIN USA PLC	COMPANY GUAR 08/42 4.125	250,000	4.125		8/21/2042	215,258	225,633
RITCHIE BROS HLDGS INC	COMPANY GUAR 144A 03/31 7.75	200,000	7.750		3/15/2031	203,500	213,222
ROBLOX CORP	SR UNSECURED 144A 05/30 3.875	618,000	3.875		5/1/2030	495,550	551,114
ROCKCLIFF ENERGY II LLC	SR UNSECURED 144A 10/29 5.5	694,000	5.500		10/15/2029	623,876	655,906
ROCKEFELLER FOUNDATION	UNSECURED 10/50 2.492	300,000	2.492		10/1/2050	190,071	197,058
ROCKETMTGE CO ISSUER INC	COMPANY GUAR 144A 03/31 3.875	266,000	3.875		3/1/2031	212,384	233,947
ROCKWELL AUTOMATION	SR UNSECURED 03/49 4.2	200,000	4.200		3/1/2049	168,558	178,678
ROCKWELL AUTOMATION	SR UNSECURED 08/61 2.8	195,000	2.800		8/15/2061	116,513	126,105
ROLLER BEARING CO OF AME	SR UNSECURED 144A 10/29 4.375	535,000	4.375		10/15/2029	462,615	495,105
ROLLS ROYCE PLC	COMPANY GUAR 144A 10/27 5.75	521,000	5.750		10/15/2027	500,233	521,896
ROPER IND PRODUCTS INV COM LLC	USD TERM LOAN	623,017	1.000		11/22/2029	610,457	625,161
ROYAL BANK OF CANADA	COVERED 144A 12/26 4.851	700,000	4.851		12/14/2026	700,000	705,166
ROYAL CARIBBEAN CRUISES	COMPANY GUAR 144A 01/29 9.25	215,000	9.250		1/15/2029	226,825	231,258
ROYAL CARIBBEAN CRUISES	COMPANY GUAR 144A 01/30 7.25	565,000	7.250		1/15/2030	562,720	590,075
ROYAL CARIBBEAN CRUISES	SR SECURED 144A 01/29 8.25	212,000	8.250		1/15/2029	214,555	225,292
ROYAL CARIBBEAN CRUISES	SR UNSECURED 144A 07/26 4.25	541,000	4.250		7/1/2026	483,779	522,536
RTX CORP	SR UNSECURED 02/33 5.15	4,690,000	5.150		2/27/2033	4,525,718	4,779,767
RTX CORP	SR UNSECURED 02/53 5.375	885,000	5.375		2/27/2053	883,425	898,824
RTX CORP	SR UNSECURED 05/45 4.15	665,000	4.150		5/15/2045	554,377	568,143
RTX CORP	SR UNSECURED 06/42 4.5	8,815,000	4.500		6/1/2042	7,825,914	8,004,990
RTX CORP	SR UNSECURED 07/38 6.125	385,000	6.125		7/15/2038	410,090	416,366
RTX CORP	SR UNSECURED 10/40 4.875	495,000	4.875		10/15/2040	461,855	468,810
RTX CORP	SR UNSECURED 11/46 3.75	315,000	3.750		11/1/2046	233,384	250,107
RTX CORP	SR UNSECURED 11/48 4.625	1,000,000	4.625		11/16/2048	901,070	912,460
RUMO LUXEMBOURG SARL	COMPANY GUAR REGS 01/32 4.2	263,000	4.200		1/18/2032	224,865	223,879
RWJ BARNABAS HEALTH	UNSECURED 07/49 3.477	350,000	3.477		7/1/2049	253,967	272,528
RXO INC	COMPANY GUAR 144A 11/27 7.5	225,000	7.500		11/15/2027	231,125	232,169
S+P GLOBAL INC	COMPANY GUAR 03/52 3.7	300,000	3.700		3/1/2052	299,466	248,946
S+P GLOBAL INC	COMPANY GUAR 03/62 3.9	250,000	3.900		3/1/2062	250,242	209,055
S+P GLOBAL INC	COMPANY GUAR 08/60 2.3	125,000	2.300		8/15/2060	68,041	74,820
S+P GLOBAL INC	COMPANY GUAR 12/49 3.25	280,000	3.250		12/1/2049	200,217	209,457
SABINE PASS LIQUEFACTION	SR SECURED 05/24 5.75	100,000	5.750		5/15/2024	100,024	99,942
SABRE GLBL INC.	2021 TERM LOAN B1	56,377	1.000		12/17/2027	51,514	49,583
SABRE GLBL INC.	2021 TERM LOAN B2	88,323	1.000		12/17/2027	80,705	77,680
SACI FALABELLA	SR UNSECURED 144A 01/25 4.375	500,000	4.375		1/27/2025	484,075	483,090

Corporate obligations (continued):

SALESFORCE INC	SR UNSECURED 07/41 2.7	500,000	2.700	%	7/15/2041	$ 356,865	$ 381,905
SALESFORCE INC	SR UNSECURED 07/51 2.9	700,000	2.900		7/15/2051	458,794	500,514
SALESFORCE INC	SR UNSECURED 07/61 3.05	370,000	3.050		7/15/2061	234,943	259,566
SAN DIEGO G + E	1ST MORTGAGE 03/52 3.7	130,000	3.700		3/15/2052	108,867	100,684
SAN DIEGO G + E	1ST MORTGAGE 04/50 3.32	785,000	3.320		4/15/2050	561,063	558,441
SAN DIEGO G + E	1ST MORTGAGE 04/53 5.35	275,000	5.350		4/1/2053	274,577	278,215
SAN DIEGO G + E	1ST MORTGAGE 06/49 4.1	670,000	4.100		6/15/2049	545,280	551,270
SAN DIEGO G + E	1ST MORTGAGE 08/40 4.5	870,000	4.500		8/15/2040	787,732	796,233
SAN DIEGO G + E	1ST MORTGAGE 08/51 2.95	400,000	2.950		8/15/2051	274,798	281,520
SANTANDER UK PLC	COVERED 144A 02/27 VAR	1,200,000	1.000		2/12/2027	1,436,768	1,532,345
SANTOS FINANCE LTD	COMPANY GUAR 144A 09/33 6.875	715,000	6.875		9/19/2033	706,066	758,272
SAVAGE ENTERPRISES, LLC	2021 TERM LOAN B	434,784	1.000		9/15/2028	432,447	436,625
SC GAMES HOLDIN/US FINCO	SR UNSECURED 144A 03/30 6.625	232,000	6.625		3/1/2030	210,495	219,340
SCENTRE GROUP TRUST 2	COMPANY GUAR 144A 09/80 VAR	1,890,000	1.000		9/24/2080	1,697,854	1,767,434
SCENTRE GROUP TRUST 2	COMPANY GUAR 144A 09/80 VAR	2,815,000	1.000		9/24/2080	2,362,601	2,506,307
SCIH SALT HOLDINGS INC	SR SECURED 144A 05/28 4.875	279,000	4.875		5/1/2028	239,404	260,954
SCOTTS MIRACLE GRO CO	COMPANY GUAR 12/26 5.25	101,000	5.250		12/15/2026	107,941	97,073
SCRIBEAMERICA INTERMEDIATE HOL	FIRST LIEN	693,133	1.000		4/3/2025	490,610	490,825
SCRIPPS ESCROW II INC	SR UNSECURED 144A 01/31 5.375	286,000	5.375		1/15/2031	215,658	209,895
SEADRILL FINANCE LTD	SECURED 144A 08/30 8.375	400,000	8.375		8/1/2030	403,750	417,332
SEAGATE HDD CAYMAN	COMPANY GUAR 144A 07/31 8.5	394,000	8.500		7/15/2031	410,062	427,311
SEAGATE HDD CAYMAN	COMPANY GUAR 144A 12/29 8.25	200,000	8.250		12/15/2029	206,250	215,706
SEALED AIR CORP	COMPANY GUAR 144A 04/29 5	200,000	5.000		4/15/2029	188,000	193,402
SEALED AIR CORP	COMPANY GUAR 144A 07/33 6.875	427,000	6.875		7/15/2033	423,144	452,893
SEALED AIR/SEALED AIR US	COMPANY GUAR 144A 02/28 6.125	172,000	6.125		2/1/2028	172,000	173,481
SEASPAN CORP	SR UNSECURED 144A 08/29 5.5	660,000	5.500		8/1/2029	521,918	552,143
SEATTLE CHILDREN HOSP	UNSECURED 10/50 2.719	190,000	2.719		10/1/2050	119,639	125,311
SEAWORLD PARKS + ENTERTA	COMPANY GUAR 144A 08/29 5.25	451,000	5.250		8/15/2029	392,686	421,604
SEG HLD LLC/SEG FIN CORP	SR SECURED 144A 10/28 5.625	349,000	5.625		10/15/2028	330,690	350,309
SEMPRA	SR UNSECURED 02/38 3.8	2,405,000	3.800		2/1/2038	1,972,196	2,053,605
SENTARA HEALTHCARE	SR UNSECURED 11/51 2.927	200,000	2.927		11/1/2051	129,956	136,714
SERVICE LOGIC ACQUISITION INC	TERM LOAN	641,197	1.000		10/29/2027	622,175	641,729
SERVICE LOGIC ACQUISITION INC	TERM LOAN	324,014	1.000		10/29/2027	322,676	324,283
SERVICE PROPERTIES TRUST	COMPANY GUAR 09/25 7.5	556,000	7.500		9/15/2025	536,951	562,177
SG COMMERCIAL MORTGAGE SECURIT	SGCMS 2016 C5 A3	3,875,000	2.779		10/10/2048	3,594,602	3,680,110
SHARP HEALTHCARE	UNSECURED 08/50 2.68	200,000	2.680		8/1/2050	122,194	132,354
SHARP MIDCO LLC	2021 TERM LOAN B	196,500	1.000		12/31/2028	187,166	197,237
SHEA HOMES LP/FNDG CP	SR UNSECURED 02/28 4.75	234,000	4.750		2/15/2028	215,235	219,960
SHELF DRILL HOLD LTD	SR SECURED 144A 04/29 9.625	391,000	9.625		4/15/2029	383,899	382,617
SHELL INTERNATIONAL FIN	COMPANY GUAR 03/40 5.5	665,000	5.500		3/25/2040	677,529	707,640
SHELL INTERNATIONAL FIN	COMPANY GUAR 04/50 3.25	550,000	3.250		4/6/2050	400,744	413,182
SHELL INTERNATIONAL FIN	COMPANY GUAR 05/35 4.125	650,000	4.125		5/11/2035	602,648	618,995
SHELL INTERNATIONAL FIN	COMPANY GUAR 05/45 4.375	1,040,000	4.375		5/11/2045	945,429	952,848
SHELL INTERNATIONAL FIN	COMPANY GUAR 05/46 4	780,000	4.000		5/10/2046	636,020	676,861
SHELL INTERNATIONAL FIN	COMPANY GUAR 08/42 3.625	110,000	3.625		8/21/2042	93,231	92,888
SHELL INTERNATIONAL FIN	COMPANY GUAR 08/43 4.55	435,000	4.550		8/12/2043	420,040	410,875
SHELL INTERNATIONAL FIN	COMPANY GUAR 09/46 3.75	600,000	3.750		9/12/2046	507,198	498,564
SHELL INTERNATIONAL FIN	COMPANY GUAR 11/41 2.875	200,000	2.875		11/26/2041	145,066	151,492
SHELL INTERNATIONAL FIN	COMPANY GUAR 11/49 3.125	435,000	3.125		11/7/2049	330,913	319,655
SHELL INTERNATIONAL FIN	COMPANY GUAR 11/51 3	450,000	3.000		11/26/2051	311,228	320,504
SHELL INTERNATIONAL FIN	COMPANY GUAR 12/38 6.375	600,000	6.375		12/15/2038	657,446	689,910
SHIMAO GROUP HOLDINGS LT	SR UNSECURED REGS 01/27 5.2	600,000	5.200		1/16/2027	114,462	19,380
SHO HLDG II CORP	TERM LOAN	489,961	1.000		4/27/2024	381,724	331,949
SHO HOLDING I CORPORATION	2020 PIK TERM LOAN	-	1.000		4/27/2024	942	-
SIERRA ENTERPRISES LLC	2023 EXTENDED PIK TL	823,456	1.000		5/10/2027	814,380	759,638
SIERRA PACIFIC POWER CO	GENL REF MOR 144A 03/54 5.9	145,000	5.900		3/15/2054	139,792	153,477
SIMON + SCHUSTER INC	TERM LOAN B	273,600	1.000		10/30/2030	270,869	274,797
SIMON PROPERTY GROUP LP	SR UNSECURED 01/34 6.25	150,000	6.250		1/15/2034	154,302	163,022
SIMON PROPERTY GROUP LP	SR UNSECURED 01/54 6.65	125,000	6.650		1/15/2054	132,839	147,203
SIMON PROPERTY GROUP LP	SR UNSECURED 02/40 6.75	300,000	6.750		2/1/2040	323,898	338,913
SIMON PROPERTY GROUP LP	SR UNSECURED 03/42 4.75	100,000	4.750		3/15/2042	85,751	91,034
SIMON PROPERTY GROUP LP	SR UNSECURED 03/53 5.85	225,000	5.850		3/8/2053	219,132	238,874
SIMON PROPERTY GROUP LP	SR UNSECURED 07/50 3.8	150,000	3.800		7/15/2050	108,908	118,463
SIMON PROPERTY GROUP LP	SR UNSECURED 09/49 3.25	550,000	3.250		9/13/2049	377,581	397,161
SIMON PROPERTY GROUP LP	SR UNSECURED 11/46 4.25	390,000	4.250		11/30/2046	316,126	327,869
SITIO ROYAL OP / SIT FIN	SR UNSECURED 144A 11/28 7.875	206,000	7.875		11/1/2028	205,638	213,461
SIZZLING PLATT/FIN CO	SR SECURED 144A 11/25 8.5	43,000	8.500		11/28/2025	42,885	42,893
SK INVICTUS INTERMEDIATE	SR SECURED 144A 10/29 5	530,000	5.000		10/30/2029	435,969	459,775
SLM STUDENT LOAN TRUST	SLMA 2009 3 A 144A	2,128,472	1.000		1/25/2045	2,051,779	2,097,962
SLM STUDENT LOAN TRUST	SLMA 2011 2 A2	1,019,566	1.000		10/25/2034	1,013,683	1,017,646
SM ENERGY CO	SR UNSECURED 01/27 6.625	544,000	6.625		1/15/2027	528,922	540,921
SMB PRIVATE EDUCATION LOAN TRU	SMB 2018 A A2A 144A	361,790	3.500		2/15/2036	344,664	349,457
SMB PRIVATE EDUCATION LOAN TRU	SMB 2023 B A1A 144A	1,331,651	4.990		10/16/2056	1,331,471	1,318,516
SMYRNA READY MIX CONCRET	SR SECURED 144A 11/28 6	555,000	6.000		11/1/2028	510,787	546,442
SMYRNA READY MIX CONCRET	SR SECURED 144A 11/31 8.875	348,000	8.875		11/15/2031	348,000	365,811
SNACKING INVESTMENTS BIDCO PTY	USD TERM LOAN	240,625	1.000		12/18/2026	235,211	240,976
SNAP ON INC	SR UNSECURED 03/48 4.1	250,000	4.100		3/1/2048	208,448	221,393
SNAP ON INC	SR UNSECURED 05/50 3.1	60,000	3.100		5/1/2050	42,768	45,601
SNF GROUP SACA	SR UNSECURED 144A 03/30 3.375	837,000	3.375		3/15/2030	673,785	719,209
SOCIETE GENERALE	144A 01/33 VAR	300,000	1.000		1/21/2033	236,241	252,264
SOCIETE GENERALE	144A 06/27 VAR	800,000	1.000		6/9/2027	688,328	728,152
SOCIETE GENERALE	144A 06/27 VAR	795,000	1.000		6/9/2027	684,026	723,601
SOCIETE GENERALE	COMPANY GUAR 144A 01/28 VAR	215,000	1.000		1/19/2028	188,106	198,002
SOCIETE GENERALE	SUBORDINATED 144A 01/53 7.367	10,710,000	7.367		1/10/2053	10,515,582	11,296,373
SOLIS IV BV	USD TERM LOAN B1	674,874	1.000		2/26/2029	622,590	673,525
SOTHEBY S	SR SECURED 144A 10/27 7.375	474,000	7.375		10/15/2027	451,523	457,126
SOTHEBYS	2021 TERM LOAN B	150,140	1.000		1/15/2027	146,875	148,764
SOUTHERN CAL EDISON	1ST MORTGAGE 02/50 3.65	40,000	3.650		2/1/2050	29,213	30,965
SOUTHERN CAL EDISON	1ST MORTGAGE 02/51 2.95	350,000	2.950		2/1/2051	240,310	237,503
SOUTHERN CAL EDISON	1ST MORTGAGE 02/52 3.45	350,000	3.450		2/1/2052	256,543	255,297
SOUTHERN CAL EDISON	1ST MORTGAGE 03/28 5.3	400,000	5.300		3/1/2028	399,600	410,536
SOUTHERN CAL EDISON	1ST MORTGAGE 03/49 4.875	210,000	4.875		3/1/2049	184,657	192,408
SOUTHERN CAL EDISON	1ST MORTGAGE 03/53 5.7	200,000	5.700		3/1/2053	209,230	210,506
SOUTHERN CAL EDISON	1ST MORTGAGE 04/24 1.1	200,000	1.100		4/1/2024	189,952	197,792

Corporate obligations (continued):

SOUTHERN CAL EDISON	1ST MORTGAGE 06/51 3.65	50,000	3.650	%	6/1/2051	$ 36,341	$ 37,664
SOUTHERN CAL EDISON	1ST MORTGAGE 06/52 5.45	150,000	5.450		6/1/2052	143,238	149,187
SOUTHERN CAL EDISON	1ST MORTGAGE 12/53 5.875	250,000	5.875		12/1/2053	248,668	268,770
SOUTHERN CAL EDISON	1ST REF MORT 01/34 6	180,000	6.000		1/15/2034	187,972	197,368
SOUTHERN CAL EDISON	1ST REF MORT 01/37 5.55	700,000	5.550		1/15/2037	684,390	700,042
SOUTHERN CAL EDISON	1ST REF MORT 02/38 5.95	500,000	5.950		2/1/2038	504,375	524,110
SOUTHERN CAL EDISON	1ST REF MORT 02/45 3.6	150,000	3.600		2/1/2045	116,058	116,519
SOUTHERN CAL EDISON	1ST REF MORT 03/42 4.05	200,000	4.050		3/15/2042	169,494	168,404
SOUTHERN CAL EDISON	1ST REF MORT 03/43 3.9	300,000	3.900		3/15/2043	248,613	245,109
SOUTHERN CAL EDISON	1ST REF MORT 03/48 4.125	1,790,000	4.125		3/1/2048	1,428,366	1,502,544
SOUTHERN CAL EDISON	1ST REF MORT 04/47 4	400,000	4.000		4/1/2047	329,796	326,060
SOUTHERN CAL EDISON	1ST REF MORT 10/43 4.65	765,000	4.650		10/1/2043	661,228	697,994
SOUTHERN CAL EDISON	1ST REF MORT 10/43 4.65	300,000	4.650		10/1/2043	270,803	273,723
SOUTHERN CALIF GAS CO	1ST MORTGAGE 01/49 4.3	750,000	4.300		1/15/2049	617,190	635,910
SOUTHERN CALIF GAS CO	1ST MORTGAGE 02/50 3.95	50,000	3.950		2/15/2050	38,798	39,653
SOUTHERN CALIF GAS CO	1ST MORTGAGE 06/53 5.75	2,380,000	5.750		6/1/2053	2,338,303	2,500,785
SOUTHERN CALIF GAS CO	1ST MORTGAGE 11/40 5.125	100,000	5.125		11/15/2040	99,182	98,710
SOUTHERN CALIF GAS CO	1ST MORTGAGE 11/52 6.35	100,000	6.350		11/15/2052	109,390	114,334
SOUTHERN CALIF GAS CO	SR SECURED 06/48 4.125	750,000	4.125		6/1/2048	601,425	631,253
SOUTHERN CO	JR SUBORDINA 01/51 VAR	1,350,000	1.000		1/15/2051	1,228,500	1,283,634
SOUTHERN CO	JR SUBORDINA 09/51 VAR	1,400,000	1.000		9/15/2051	1,130,430	1,274,700
SOUTHERN CO	SR UNSECURED 06/28 4.85	775,000	4.850		6/15/2028	773,822	780,704
SOUTHERN CO GAS CAPITAL	COMPANY GUAR 10/46 3.95	1,285,000	3.950		10/1/2046	962,966	995,464
SOUTHERN VETERNARY PARTNRS LLC	TERM LOAN	630,884	1.000		10/5/2027	605,910	629,701
SOUTHWEST AIRLINES CO	SR UNSECURED 02/30 2.625	550,000	2.625		2/10/2030	456,352	480,354
SOUTHWESTERN ENERGY CO	COMPANY GUAR 02/29 5.375	374,000	5.375		2/1/2029	346,720	364,983
SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 05/50 3.15	350,000	3.150		5/1/2050	262,007	240,076
SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 06/49 3.75	400,000	3.750		6/15/2049	315,900	305,188
SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 08/46 3.4	300,000	3.400		8/15/2046	230,814	215,994
SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 08/47 3.7	1,510,000	3.700		8/15/2047	1,100,618	1,146,724
SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 11/48 4.4	200,000	4.400		11/15/2048	176,524	167,958
SOVO BRANDS INTERMEDIATE, INC.	2021 TERM LOAN	344,199	1.000		6/8/2028	336,169	345,927
SOVOS COMPLIANCE LLC	2021 TERM LOAN B	539,405	1.000		8/11/2028	498,275	534,011
SPIRE MISSOURI INC	1ST MORTGAGE 06/51 3.3	105,000	3.300		6/1/2051	77,464	74,129
SPIRIT AEROSYSTEMS INC	SR SECURED 144A 11/29 9.375	387,000	9.375		11/30/2029	407,395	423,482
SPIRIT AEROSYSTEMS INC	SR SECURED 144A 11/30 9.75	425,000	9.750		11/15/2030	438,813	456,862
SPIRIT LOYALTY KY LTD/IP	SR SECURED 144A 09/25 8	43,404	8.000		9/20/2025	27,779	31,215
SPIRIT LOYALTY KY LTD/IP	SR SECURED 144A 09/25 8	349,393	8.000		9/20/2025	239,392	251,273
SPRING EDUCATION GROUP, INC.	TERM LOAN	256,829	1.000		10/4/2030	254,178	257,888
SPRINT CAPITAL CORP	COMPANY GUAR 03/32 8.75	2,456,000	8.750		3/15/2032	2,953,870	3,031,343
SPRINT LLC	COMPANY GUAR 03/26 7.625	197,000	7.625		3/1/2026	205,313	205,810
SPRINT SPECTRUM / SPEC I	SR SECURED 144A 09/29 5.152	5,095,750	5.152		9/20/2029	5,022,622	5,072,972
SRAM LLC	2021 TERM LOAN B	132,727	1.000		5/18/2028	129,575	132,749
SREIT TRUST	SREIT 2021 IND A 144A	800,000	1.000		10/15/2038	768,146	783,948
SRS DISTRIBUTION INC	2022 INCREMENTAL TERM LOAN	498,731	1.000		6/2/2028	495,453	499,511
STANDARD CHARTERED PLC	SR UNSECURED 144A 02/28 VAR	1,400,000	1.000		2/8/2028	1,399,440	1,441,860
STANDARD CHARTERED PLC	SR UNSECURED 144A 06/32 VAR	900,000	1.000		6/29/2032	678,366	729,585
STANDARD INDUSTRIES INC	SR UNSECURED 144A 01/31 3.375	455,000	3.375		1/15/2031	348,332	391,423
STANDARD INDUSTRIES INC.	2021 TERM LOAN B	310,125	1.000		9/22/2028	306,764	311,150
STANFORD HEALTH CARE	UNSECURED 08/51 3.027	75,000	3.027		8/15/2051	49,298	52,511
STANFORD HEALTH CARE	UNSECURED 11/48 3.795	250,000	3.795		11/15/2048	198,478	206,410
STANFORD UNIVERSITY	UNSECURED 05/48 3.647	400,000	3.647		5/1/2048	329,668	345,880
STAPLES INC	SR SECURED 144A 04/26 7.5	249,000	7.500		4/15/2026	219,193	231,677
STAR US BIDCO LLC	TERM LOAN B	287,871	1.000		3/17/2027	274,241	288,519
STARFRUIT FINCO B.V.	2023 TERM LOAN	631,825	1.000		4/3/2028	628,685	634,984
STARFRUIT FINCO B.V.	2023 TERM LOAN	205,965	1.000		4/3/2028	206,049	206,995
STARWOOD COMMERCIAL MORTGAGE T	STWD 2021 HTS A 144A	449,624	1.000		4/15/2034	434,727	442,385
STATION CASINOS LLC	2020 TERM LOAN B	247,629	1.000		2/8/2027	242,160	248,462
STATION CASINOS LLC	COMPANY GUAR 144A 12/31 4.625	475,000	4.625		12/1/2031	381,031	428,293
STORABLE INC	TERM LOAN B	343,000	1.000		4/17/2028	327,994	343,180
STUDIO CITY CO LTD	SR SECURED 144A 02/27 7	237,000	7.000		2/15/2027	221,647	233,161
SUMITOMO MITSUI BANKING	COVERED REGS 11/29 0.409	600,000	0.409		11/7/2029	515,516	566,055
SUMITOMO MITSUI FINL GRP	SR UNSECURED 01/42 3.05	-	3.050		1/14/2042	209,652	(5,067)
SUMITOMO MITSUI TR BK LT	SR UNSECURED 144A 03/26 5.65	200,000	5.650		3/9/2026	199,772	202,554
SUMMER (BC) BIDC	SR SECURED 144A 10/26 5.5	371,000	5.500		10/31/2026	330,190	347,256
SUMMIT BEH HEALTHCARE LLC	1ST LIEN TERM LOAN	234,404	1.000		11/24/2028	232,655	234,462
SUMMIT MATERIALS LLC/FIN	COMPANY GUAR 144A 01/29 5.25	221,000	5.250		1/15/2029	205,758	213,818
SUN COMMUNITIES OPER LP	COMPANY GUAR 01/33 5.7	160,000	5.700		1/15/2033	159,566	161,970
SUN COMMUNITIES OPER LP	COMPANY GUAR 07/31 2.7	580,000	2.700		7/15/2031	457,806	483,285
SUNAC CHINA HOLDINGS LIMITED	09/28 0	309,245	0.010		9/30/2028	233,775	77,871
SUNAC CHINA HOLDINGS LTD	SR SECURED 144A 09/26 6	12,210	6.000		9/30/2026	4,662	1,525
SUNAC CHINA HOLDINGS LTD	SR SECURED 144A 09/27 6.25	12,210	6.250		9/30/2027	3,956	1,351
SUNAC CHINA HOLDINGS LTD	SR SECURED 144A 09/27 6.5	24,421	6.500		9/30/2027	7,158	2,401
SUNAC CHINA HOLDINGS LTD	SR SECURED 144A 09/28 6.75	36,631	6.750		9/30/2028	9,042	3,012
SUNAC CHINA HOLDINGS LTD	SR SECURED 144A 09/29 7	36,631	7.000		9/30/2029	8,477	2,686
SUNAC CHINA HOLDINGS LTD	SR SECURED 144A 09/30 7.25	17,210	7.250		9/30/2030	3,584	1,178
SUNAC CHINA HOLDINGS LTD	SR SECURED 144A 09/32 1	48,599	1.000		9/30/2032	17,245	3,860
SUNCOKE ENERGY INC	SR SECURED 144A 06/29 4.875	697,000	4.875		6/30/2029	604,955	626,896
SUNCOR ENERGY INC	SR UNSECURED 05/38 6.8	1,000,000	6.800		5/15/2038	1,058,200	1,093,640
SUNCOR ENERGY INC	SR UNSECURED 12/34 5.95	3,320,000	5.950		12/1/2034	3,299,781	3,474,513
SUNNOVA ENERGY CORP	COMPANY GUAR 144A 10/28 11.75	-	11.750		10/1/2028	217,690	(6,801)
SUNOCO LP/FINANCE CORP	COMPANY GUAR 144A 09/28 7	213,000	7.000		9/15/2028	209,385	219,767
SUNRISE FINCO I BV	SR SECURED 144A 07/31 4.875	542,000	4.875		7/15/2031	450,836	477,020
SUTTER HEALTH	UNSECURED 08/40 3.161	450,000	3.161		8/15/2040	336,276	353,255
SUTTER HEALTH	UNSECURED 08/53 5.547	135,000	5.547		8/15/2053	139,598	143,371
SWEETWATER BORROWER LLC	TERM LOAN B	327,528	1.000		8/7/2028	305,753	327,119
SWF ESCROW ISSUER CORP	SR UNSECURED 144A 10/29 6.5	264,000	6.500		10/1/2029	186,350	189,750
SYNAPTICS INC	COMPANY GUAR 144A 06/29 4	531,000	4.000		6/15/2029	447,394	476,302
SYNCHRONY FINANCIAL	SUBORDINATED 02/33 7.25	230,000	7.250		2/2/2033	212,140	228,169
SYNDIGO LLC	2020 TERM LOAN	680,750	1.000		12/15/2027	617,781	667,560
T MOBILE USA INC	COMPANY GUAR 01/34 5.75	1,240,000	5.750		1/15/2034	1,209,806	1,315,194
T MOBILE USA INC	COMPANY GUAR 02/31 2.55	675,000	2.550		2/15/2031	580,298	581,384
T MOBILE USA INC	COMPANY GUAR 04/29 3.375	1,350,000	3.375		4/15/2029	1,189,040	1,254,285
T MOBILE USA INC	COMPANY GUAR 04/30 3.875	1,650,000	3.875		4/15/2030	1,494,603	1,564,695

Corporate obligations (continued):

T MOBILE USA INC	COMPANY GUAR 04/40 4.375	500,000	4.375	%	4/15/2040	$ 426,700	$ 451,140
T MOBILE USA INC	COMPANY GUAR 04/50 4.5	2,465,000	4.500		4/15/2050	2,069,708	2,177,951
T MOBILE USA INC	COMPANY GUAR 11/60 3.6	2,143,000	3.600		11/15/2060	1,414,959	1,559,740
TAKEDA PHARMACEUTICAL	SR UNSECURED 07/40 3.025	7,900,000	3.025		7/9/2040	5,626,783	6,071,545
TAKEDA PHARMACEUTICAL	SR UNSECURED 07/50 3.175	3,570,000	3.175		7/9/2050	2,407,751	2,552,871
TALEN ENERGY SUPPLY LLC	SR SECURED 144A 06/30 8.625	208,000	8.625		6/1/2030	212,420	221,006
TAMKO BUILDING PRODUCTS LLC	2023 TERM LOAN	607,929	1.000		9/20/2030	605,209	611,603
TAMPA ELECTRIC CO	SR UNSECURED 05/44 4.35	250,000	4.350		5/15/2044	207,165	214,025
TAMPA ELECTRIC CO	SR UNSECURED 06/48 4.3	375,000	4.300		6/15/2048	303,289	314,310
TAMPA ELECTRIC CO	SR UNSECURED 06/50 3.625	400,000	3.625		6/15/2050	289,344	301,192
TAMPA ELECTRIC CO	SR UNSECURED 07/52 5	150,000	5.000		7/15/2052	136,833	142,631
TANK HOLDING CORP	2022 TERM LOAN	213,056	1.000		3/31/2028	202,403	204,533
TARGA RESOURCES CORP	COMPANY GUAR 02/53 6.5	460,000	6.500		2/15/2053	471,045	497,117
TARGA RESOURCES CORP	COMPANY GUAR 07/27 5.2	530,000	5.200		7/1/2027	520,306	532,544
TARGET CORP	SR UNSECURED 01/38 7	190,000	7.000		1/15/2038	233,647	231,070
TARGET CORP	SR UNSECURED 01/52 2.95	480,000	2.950		1/15/2052	326,582	343,354
TARGET CORP	SR UNSECURED 01/53 4.8	-	4.800		1/15/2053	400,558	(10,474)
TARGET CORP	SR UNSECURED 04/46 3.625	210,000	3.625		4/15/2046	178,051	173,137
TARGET CORP	SR UNSECURED 07/42 4	400,000	4.000		7/1/2042	364,366	362,264
TARGET CORP	SR UNSECURED 10/37 6.5	325,000	6.500		10/15/2037	378,063	375,742
TARGET CORP	SR UNSECURED 11/47 3.9	380,000	3.900		11/15/2047	332,709	327,511
TASEKO MINES LTD	SR SECURED 144A 02/26 7	-	7.000		2/15/2026	491,516	(13,792)
TEACHERS INSUR + ANNUITY	SUBORDINATED 144A 05/47 4.27	475,000	4.270		5/15/2047	388,389	413,545
TEACHERS INSUR + ANNUITY	SUBORDINATED 144A 05/50 3.3	700,000	3.300		5/15/2050	483,945	516,138
TEACHERS INSUR + ANNUITY	SUBORDINATED 144A 09/44 4.9	470,000	4.900		9/15/2044	429,627	443,614
TEGNA INC	COMPANY GUAR 09/29 5	243,000	5.000		9/15/2029	216,195	222,639
TELECOM ITALIA CAPITAL	COMPANY GUAR 06/38 7.721	575,000	7.721		6/4/2038	477,250	585,546
TELENET FINANCING USD LLC	2020 USD TERM LOAN AR	850,000	1.000		4/30/2028	829,388	846,919
TENEO HOLDINGS LLC	TERM LOAN	476,352	1.000		7/11/2025	463,043	476,724
TENET HEALTHCARE CORP	COMPANY GUAR 10/28 6.125	174,000	6.125		10/1/2028	674,530	165,782
TENET HEALTHCARE CORP	SR SECURED 01/30 4.375	685,000	4.375		1/15/2030	649,742	634,817
TENET HEALTHCARE CORP	SR SECURED 06/29 4.25	339,000	4.250		6/1/2029	325,776	315,609
TENNECO INC	SR SECURED 144A 11/28 8	384,000	8.000		11/17/2028	320,930	327,840
TENNESSEE GAS PIPELINE	COMPANY GUAR 06/32 8.375	2,095,000	8.375		6/15/2032	2,385,828	2,438,475
TEREX CORP	COMPANY GUAR 144A 05/29 5	335,000	5.000		5/15/2029	307,795	315,738
TERRAFORM POWER OPERATIN	COMPANY GUAR 144A 01/28 5	478,000	5.000		1/31/2028	430,195	464,334
TERRAFORM POWER OPERATIN	COMPANY GUAR 144A 01/30 4.75	446,000	4.750		1/15/2030	388,020	414,780
TERRAFORM POWER OPERATING, LLC	2023 TERM LOAN B	678,750	1.000		5/21/2029	677,060	678,960
TEXAS CAPITAL BANCSHARES	SUBORDINATED 05/31 VAR	786,000	1.000		5/6/2031	697,528	681,824
TEXAS HEALTH RESOURCES	SECURED 11/55 4.33	665,000	4.330		11/15/2055	565,782	591,544
TEXAS INSTRUMENTS INC	SR UNSECURED 03/39 3.875	250,000	3.875		3/15/2039	220,208	230,638
TEXAS INSTRUMENTS INC	SR UNSECURED 05/48 4.15	580,000	4.150		5/15/2048	513,248	525,921
TEXAS INSTRUMENTS INC	SR UNSECURED 05/63 5.05	430,000	5.050		5/18/2063	410,409	440,471
TEXAS INSTRUMENTS INC	SR UNSECURED 08/52 4.1	180,000	4.100		8/16/2052	159,795	159,716
TEXAS INSTRUMENTS INC	SR UNSECURED 09/51 2.7	325,000	2.700		9/15/2051	235,108	220,675
TGP HOLDINGS III LLC	2021 TERM LOAN	426,313	1.000		6/29/2028	348,177	374,150
TGP HOLDINGS III LLC	2021 TERM LOAN	158,921	1.000		6/29/2028	144,115	139,475
THERMASYS CORPORATION	FIRST OUT TERM LOAN	66,415	1.000		10/31/2024	66,415	59,109
THERMO FISHER SCIENTIFIC	SR UNSECURED 02/44 5.3	150,000	5.300		2/1/2044	157,499	155,940
THERMO FISHER SCIENTIFIC	SR UNSECURED 08/43 5.404	215,000	5.404		8/10/2043	214,789	227,397
THERMO FISHER SCIENTIFIC	SR UNSECURED 08/47 4.1	300,000	4.100		8/15/2047	274,842	267,858
THERMO FISHER SCIENTIFIC	SR UNSECURED 10/41 2.8	250,000	2.800		10/15/2041	183,990	189,750
THEVELIA (US) LLC	TERM LOAN	394,000	1.000		6/18/2029	383,165	394,821
THOMAS JEFFERSON UNIV	SECURED 11/57 3.847	200,000	3.847		11/1/2057	156,422	149,526
TIDEWATER INC	SR UNSECURED 144A REGS 07/28	200,000	10.375		7/3/2028	207,000	208,500
TIME WARNER CABLE ENTRMN	SR SECURED 07/33 8.375	1,870,000	8.375		7/15/2033	2,077,290	2,165,236
TIME WARNER CABLE LLC	SR SECURED 05/37 6.55	3,990,000	6.550		5/1/2037	3,798,719	3,931,227
TIME WARNER CABLE LLC	SR SECURED 06/39 6.75	1,280,000	6.750		6/15/2039	1,212,160	1,269,542
TIME WARNER CABLE LLC	SR SECURED 07/38 7.3	7,023,000	7.300		7/1/2038	6,976,430	7,241,977
TITAN ACQUISITION LIMITED	TERM LOAN B	225,634	1.000		3/28/2025	219,445	225,612
TITAN ACQUSTONCO NEW ZELND LTD	2021 USD TERM LOAN	393,000	1.000		10/18/2028	376,954	387,431
TJX COS INC	SR UNSECURED 04/50 4.5	485,000	4.500		4/15/2050	459,282	457,122
TK ELEVATOR US NEWCO INC	SR SECURED 144A 07/27 5.25	665,000	5.250		7/15/2027	590,214	653,269
TMF SAPPHIRE BIDCO B.V.	2023 USD TERM LOAN B	281,519	1.000		5/3/2028	276,513	283,982
TOLEDO EDISON COMPANY	SR SECURED 05/37 6.15	1,360,000	6.150		5/15/2037	1,411,697	1,466,624
TOLEDO HOSPITAL/THE	SR SECURED 11/38 5.75	200,000	5.750		11/15/2038	188,080	198,656
TOLL BROS FINANCE CORP	COMPANY GUAR 02/28 4.35	1,040,000	4.350		2/15/2028	944,902	1,016,049
TOPGOLF CALLAWAY BRANDS CORP.	TERM LOAN B	661,763	1.000		3/15/2030	657,097	662,799
TORONTO DOMINION BANK	COVERED 144A 06/26 4.701	1,500,000	4.701		6/5/2026	1,500,000	1,500,105
TORONTO DOMINION BANK	COVERED 144A 09/29 5.141	300,000	5.141		9/13/2029	300,000	307,776
TOTALENERGIES CAP INTL	COMPANY GUAR 05/50 3.127	1,100,000	3.127		5/29/2050	776,842	806,366
TOTALENERGIES CAP INTL	COMPANY GUAR 06/41 2.986	200,000	2.986		6/29/2041	160,122	155,420
TOTALENERGIES CAP INTL	COMPANY GUAR 06/60 3.386	150,000	3.386		6/29/2060	113,063	111,212
TOTALENERGIES CAP INTL	COMPANY GUAR 07/49 3.461	300,000	3.461		7/12/2049	224,151	236,766
TRANS UNION LLC	2019 TERM LOAN B5	562,733	1.000		11/16/2026	555,749	564,111
TRANSACT HOLDINGS, INC.	TERM LOAN B	588,270	1.000		4/30/2026	563,280	589,961
TRANSALTA CORP	SR UNSECURED 11/29 7.75	287,000	7.750		11/15/2029	295,157	304,817
TRANSCANADA TRUST	COMPANY GUAR 03/77 VAR	1,550,000	1.000		3/15/2077	1,302,000	1,377,501
TRANSCANADA TRUST	COMPANY GUAR 03/82 VAR	300,000	1.000		3/7/2082	256,500	251,322
TRANSCANADA TRUST	COMPANY GUAR 05/75 VAR	900,000	1.000		5/20/2075	850,500	848,547
TRANSCANADA TRUST	COMPANY GUAR 08/76 VAR	750,000	1.000		8/15/2076	712,943	708,960
TRANSCANADA TRUST	COMPANY GUAR 09/79 VAR	850,000	1.000		9/15/2079	721,521	725,033
TRANSDIGM INC	2023 TERM LOAN I	789,683	1.000		8/24/2028	789,683	794,267
TRANSDIGM INC	COMPANY GUAR 01/29 4.625	725,000	4.625		1/15/2029	640,705	680,688
TRANSDIGM INC	SR SECURED 144A 12/30 6.875	525,000	6.875		12/15/2030	525,158	540,750
TRANSMONTAIGNE OPERATING CO	TERM LOAN B	564,259	1.000		11/17/2028	555,111	563,100
TRANSNETWORK LLC	TERM LOAN B	223,889	1.000		12/29/2030	219,592	223,329
TRANSOCEAN INC	COMPANY GUAR 03/38 6.8	567,000	6.800		3/15/2038	439,857	454,485
TRANSOCEAN INC	COMPANY GUAR 04/31 7.5	497,000	7.500		4/15/2031	419,088	437,360
TRANSUNION LLC	2021 TERM LOAN B6	181,960	1.000		12/1/2028	180,481	182,790
TRAVELERS COS INC	SR UNSECURED 03/49 4.1	500,000	4.100		3/4/2049	406,565	433,890
TRAVELERS COS INC	SR UNSECURED 05/46 3.75	500,000	3.750		5/15/2046	388,800	410,975
TRAVELERS COS INC	SR UNSECURED 05/47 4	500,000	4.000		5/30/2047	437,635	430,115
TRAVELERS COS INC	SR UNSECURED 05/53 5.45	280,000	5.450		5/25/2053	292,106	301,918

Corporate obligations (continued):

TRAVELERS COS INC	SR UNSECURED 06/37 6.25	250,000	6.250	%	6/15/2037	$ 286,058	$ 283,225
TRAVELERS COS INC	SR UNSECURED 06/51 3.05	100,000	3.050		6/8/2051	75,191	73,452
TRAVELERS COS INC	SR UNSECURED 11/40 5.35	260,000	5.350		11/1/2040	257,712	270,855
TRAVERSE MIDSTREAM PARTNERS LL	TERM LOAN B	528,918	1.000		2/16/2028	521,706	530,460
TRI POINTE HOMES INC	COMPANY GUAR 06/27 5.25	446,000	5.250		6/1/2027	398,158	438,195
TRICORBRAUN HOLDINGS INC	2021 DELAYED DRAW TERM LOAN	-	1.000		3/3/2028	(129)	-
TRICORBRAUN HOLDINGS INC.	2021 TERM LOAN	536,412	1.000		3/3/2028	513,126	534,092
TRIDENT TPI HOLDINGS INC	COMPANY GUAR 144A 12/28 12.75	189,000	12.750		12/31/2028	186,995	202,230
TRINET GROUP INC	SR UNSECURED 144A 08/31 7.125	213,000	7.125		8/15/2031	212,468	218,131
TRINITY HEALTH CORP	SECURED 12/45 4.125	450,000	4.125		12/1/2045	374,495	391,073
TRITON WATER HOLDINGS, INC.	TERM LOAN	1,170,003	1.000		3/31/2028	1,092,051	1,161,228
TRIUMPH GROUP INC	SR SECURED 144A 03/28 9	599,000	9.000		3/15/2028	601,720	636,947
TRIVIUM PACKAGING FIN	SR SECURED 144A 08/26 5.5	226,000	5.500		8/15/2026	215,252	221,731
TRONOX INC	COMPANY GUAR 144A 03/29 4.625	253,000	4.625		3/15/2029	222,854	224,107
TRUIST FINANCIAL CORP	SR UNSECURED 10/29 VAR	225,000	1.000		10/30/2029	225,033	243,007
TRUSTEES OF BOSTON COLL	UNSECURED 07/52 3.129	160,000	3.129		7/1/2052	110,894	116,829
TRUSTEES PRINCETON UNIV	UNSECURED 03/39 5.7	175,000	5.700		3/1/2039	200,181	197,143
TRUSTEES PRINCETON UNIV	UNSECURED 03/52 4.201	100,000	4.201		3/1/2052	91,730	92,169
TRUSTEES PRINCETON UNIV	UNSECURED 07/50 2.516	150,000	2.516		7/1/2050	99,807	101,966
TSMC ARIZONA CORP	COMPANY GUAR 04/52 4.5	200,000	4.500		4/22/2052	187,234	198,618
TSMC ARIZONA CORP	COMPANY GUAR 10/41 3.125	300,000	3.125		10/25/2041	232,703	240,306
TSMC ARIZONA CORP	COMPANY GUAR 10/51 3.25	500,000	3.250		10/25/2051	359,065	395,180
TTF HOLDINGS LLC	TERM LOAN	169,220	1.000		3/31/2028	167,528	169,431
TUCSON ELECTRIC POWER CO	SR UNSECURED 04/53 5.5	150,000	5.500		4/15/2053	149,319	152,811
TUCSON ELECTRIC POWER CO	SR UNSECURED 05/51 3.25	115,000	3.250		5/1/2051	75,669	78,870
TUCSON ELECTRIC POWER CO	SR UNSECURED 06/50 4	95,000	4.000		6/15/2050	72,050	74,814
TUCSON ELECTRIC POWER CO	SR UNSECURED 12/48 4.85	120,000	4.850		12/1/2048	109,963	108,631
TWDC ENTERPRISES 18 CORP	COMPANY GUAR 07/46 3	330,000	3.000		7/30/2046	230,419	241,969
TWILIO INC	COMPANY GUAR 03/29 3.625	464,000	3.625		3/15/2029	376,954	423,303
TYCO ELECTRONICS GROUP S	COMPANY GUAR 02/32 2.5	485,000	2.500		2/4/2032	399,863	419,588
TYCO ELECTRONICS GROUP S	COMPANY GUAR 10/37 7.125	165,000	7.125		10/1/2037	197,324	194,307
UBS AG LONDON	SR UNSECURED 06/48 4.5	355,000	4.500		6/26/2048	282,939	349,728
UBS GROUP AG	JR SUBORDINA 144A 12/99 VAR	200,000	1.000		12/31/2099	200,000	215,756
UBS GROUP AG	SR UNSECURED 03/25 3.75	1,700,000	3.750		3/26/2025	1,649,901	1,665,405
UBS GROUP AG	SR UNSECURED 05/45 4.875	685,000	4.875		5/15/2045	590,182	652,072
UBS GROUP AG	SR UNSECURED 144A 01/34 VAR	1,475,000	1.000		1/12/2034	1,473,785	1,525,342
UBS GROUP AG	SR UNSECURED 144A 04/31 VAR	250,000	1.000		4/1/2031	194,073	232,760
UBS GROUP AG	SR UNSECURED 144A 05/32 VAR	750,000	1.000		5/14/2032	518,213	638,753
UBS GROUP AG	SR UNSECURED 144A 07/26 VAR	400,000	1.000		7/15/2026	395,456	404,444
UBS GROUP AG	SR UNSECURED 144A 08/33 VAR	750,000	1.000		8/12/2033	681,733	800,370
UBS GROUP AG	SR UNSECURED 144A 09/34 VAR	225,000	1.000		9/22/2034	225,198	238,190
UBS GROUP AG	SR UNSECURED 144A 11/33 VAR	300,000	1.000		11/15/2033	359,529	368,772
UBS GROUP AG	SR UNSECURED REGS 10/26 VAR	400,000	1.000		10/13/2026	391,192	429,563
UGI ENERGY SERVICES, LLC	2023 TERM LOAN B	380,845	1.000		2/22/2030	379,861	382,298
UNICREDIT SPA	SUBORDINATED 144A 04/34 VAR	1,250,000	1.000		4/2/2034	1,145,613	1,285,113
UNIFRAX ESCROW ISS CORP	SR SECURED 144A 09/28 5.25	547,000	5.250		9/30/2028	449,914	394,989
UNILEVER CAPITAL CORP	COMPANY GUAR 08/51 2.625	225,000	2.625		8/12/2051	145,053	154,352
UNION ELECTRIC CO	1ST MORTGAGE 04/48 4	261,000	4.000		4/1/2048	210,097	214,709
UNION ELECTRIC CO	1ST MORTGAGE 04/52 3.9	155,000	3.900		4/1/2052	124,873	127,503
UNION ELECTRIC CO	1ST MORTGAGE 10/49 3.25	300,000	3.250		10/1/2049	226,893	209,634
UNION ELECTRIC CO	SR SECURED 04/45 3.65	350,000	3.650		4/15/2045	265,867	273,774
UNION ELECTRIC CO	SR SECURED 08/37 5.3	400,000	5.300		8/1/2037	409,070	413,740
UNION PACIFIC CORP	SR UNSECURED 01/63 5.15	300,000	5.150		1/20/2063	288,198	301,761
UNION PACIFIC CORP	SR UNSECURED 02/35 3.375	155,000	3.375		2/1/2035	137,683	136,941
UNION PACIFIC CORP	SR UNSECURED 02/42 3.375	200,000	3.375		2/14/2042	158,966	163,282
UNION PACIFIC CORP	SR UNSECURED 02/50 3.25	1,950,000	3.250		2/5/2050	1,405,092	1,493,759
UNION PACIFIC CORP	SR UNSECURED 02/53 3.5	375,000	3.500		2/14/2053	281,573	296,985
UNION PACIFIC CORP	SR UNSECURED 02/70 3.75	300,000	3.750		2/5/2070	231,741	231,318
UNION PACIFIC CORP	SR UNSECURED 02/72 3.85	120,000	3.850		2/14/2072	88,229	95,303
UNION PACIFIC CORP	SR UNSECURED 03/52 2.95	530,000	2.950		3/10/2052	358,296	375,887
UNION PACIFIC CORP	SR UNSECURED 03/60 3.839	300,000	3.839		3/20/2060	248,619	244,722
UNION PACIFIC CORP	SR UNSECURED 04/36 2.891	245,000	2.891		4/6/2036	203,593	206,800
UNION PACIFIC CORP	SR UNSECURED 04/71 3.799	400,000	3.799		4/6/2071	311,876	315,816
UNION PACIFIC CORP	SR UNSECURED 05/41 3.2	850,000	3.200		5/20/2041	666,885	679,652
UNION PACIFIC CORP	SR UNSECURED 05/53 4.95	500,000	4.950		5/15/2053	482,490	510,450
UNION PACIFIC CORP	SR UNSECURED 05/61 3.55	275,000	3.550		5/20/2061	200,167	206,536
UNION PACIFIC CORP	SR UNSECURED 08/46 3.35	120,000	3.350		8/15/2046	85,206	90,098
UNION PACIFIC CORP	SR UNSECURED 09/37 3.6	175,000	3.600		9/15/2037	154,994	156,594
UNION PACIFIC CORP	SR UNSECURED 09/52 4.95	350,000	4.950		9/9/2052	335,507	357,105
UNION PACIFIC CORP	SR UNSECURED 09/67 4.1	500,000	4.100		9/15/2067	390,570	413,105
UNION PACIFIC CORP	SR UNSECURED 10/51 3.799	360,000	3.799		10/1/2051	307,519	301,097
UNITED AIR 2023 1 A PTT	PASS THRU CE 07/37 5.8	470,000	5.800		7/15/2037	477,515	476,621
UNITED AIRLINES INC	SR SECURED 144A 04/26 4.375	473,000	4.375		4/15/2026	438,438	460,896
UNITED AIRLINES INC	SR SECURED 144A 04/29 4.625	490,000	4.625		4/15/2029	426,643	458,268
UNITED AIRLINES, INC.	2021 TERM LOAN B	222,445	1.000		4/21/2028	220,267	223,557
UNITED PARCEL SERVICE	SR UNSECURED 01/38 6.2	700,000	6.200		1/15/2038	773,906	800,373
UNITED PARCEL SERVICE	SR UNSECURED 03/49 4.25	500,000	4.250		3/15/2049	439,110	455,005
UNITED PARCEL SERVICE	SR UNSECURED 03/53 5.05	400,000	5.050		3/3/2053	407,263	414,352
UNITED PARCEL SERVICE	SR UNSECURED 04/50 5.3	500,000	5.300		4/1/2050	518,800	532,555
UNITED PARCEL SERVICE	SR UNSECURED 10/42 3.625	400,000	3.625		10/1/2042	351,972	339,292
UNITED PARCEL SERVICE	SR UNSECURED 11/46 3.4	370,000	3.400		11/15/2046	303,034	294,835
UNITED RENTALS NORTH AM	COMPANY GUAR 02/31 3.875	739,000	3.875		2/15/2031	626,260	671,455
UNITED STATES STEEL CORP	SR UNSECURED 03/29 6.875	236,000	6.875		3/1/2029	229,856	241,442
UNITED STATES STEEL CORP	SR UNSECURED 06/37 6.65	486,000	6.650		6/1/2037	449,265	509,070
UNITEDHEALTH GROUP INC	SR UNSECURED 01/47 4.2	725,000	4.200		1/15/2047	619,940	641,901
UNITEDHEALTH GROUP INC	SR UNSECURED 02/38 6.875	500,000	6.875		2/15/2038	586,470	603,805
UNITEDHEALTH GROUP INC	SR UNSECURED 02/53 5.875	695,000	5.875		2/15/2053	770,596	787,143
UNITEDHEALTH GROUP INC	SR UNSECURED 02/63 6.05	320,000	6.050		2/15/2063	347,245	369,002
UNITEDHEALTH GROUP INC	SR UNSECURED 03/36 5.8	295,000	5.800		3/15/2036	326,019	322,299
UNITEDHEALTH GROUP INC	SR UNSECURED 03/42 4.375	500,000	4.375		3/15/2042	472,710	460,975
UNITEDHEALTH GROUP INC	SR UNSECURED 04/53 5.05	1,555,000	5.050		4/15/2053	1,543,034	1,570,830
UNITEDHEALTH GROUP INC	SR UNSECURED 04/63 5.2	710,000	5.200		4/15/2063	702,949	724,605
UNITEDHEALTH GROUP INC	SR UNSECURED 05/40 2.75	150,000	2.750		5/15/2040	108,824	113,571
UNITEDHEALTH GROUP INC	SR UNSECURED 05/41 3.05	150,000	3.050		5/15/2041	112,715	117,209

Corporate obligations (continued):

UNITEDHEALTH GROUP INC	SR UNSECURED 05/50 2.9	435,000	2.900	%	5/15/2050	$ 316,345	$ 304,387
UNITEDHEALTH GROUP INC	SR UNSECURED 05/51 3.25	1,195,000	3.250		5/15/2051	875,846	904,997
UNITEDHEALTH GROUP INC	SR UNSECURED 05/52 4.75	695,000	4.750		5/15/2052	642,623	668,145
UNITEDHEALTH GROUP INC	SR UNSECURED 05/60 3.125	350,000	3.125		5/15/2060	246,239	248,689
UNITEDHEALTH GROUP INC	SR UNSECURED 05/62 4.95	425,000	4.950		5/15/2062	397,749	419,207
UNITEDHEALTH GROUP INC	SR UNSECURED 06/48 4.25	5,300,000	4.250		6/15/2048	4,580,311	4,735,073
UNITEDHEALTH GROUP INC	SR UNSECURED 07/35 4.625	545,000	4.625		7/15/2035	537,378	547,692
UNITEDHEALTH GROUP INC	SR UNSECURED 07/45 4.75	2,650,000	4.750		7/15/2045	2,481,540	2,572,806
UNITEDHEALTH GROUP INC	SR UNSECURED 08/39 3.5	435,000	3.500		8/15/2039	355,517	369,646
UNITEDHEALTH GROUP INC	SR UNSECURED 08/49 3.7	1,000,000	3.700		8/15/2049	791,320	813,530
UNITEDHEALTH GROUP INC	SR UNSECURED 08/59 3.875	415,000	3.875		8/15/2059	327,941	337,847
UNITEDHEALTH GROUP INC	SR UNSECURED 10/42 3.95	1,070,000	3.950		10/15/2042	916,126	936,229
UNITEDHEALTH GROUP INC	SR UNSECURED 11/37 6.625	2,415,000	6.625		11/15/2037	2,741,182	2,832,071
UNITEDHEALTH GROUP INC	SR UNSECURED 11/41 4.625	320,000	4.625		11/15/2041	310,573	305,952
UNITEDHEALTH GROUP INC	SR UNSECURED 12/48 4.45	250,000	4.450		12/15/2048	221,948	228,798
UNITYPOINT HEALTH	UNSECURED 02/50 3.665	200,000	3.665		2/15/2050	144,956	154,912
UNIV OF NOTRE DAME	UNSECURED 02/45 3.438	200,000	3.438		2/15/2045	170,592	161,912
UNIV SOUTHERN CALIFORNIA	SR UNSECURED 10/20 3.226	130,000	3.226		10/1/2120	84,087	80,278
UNIV SOUTHERN CALIFORNIA	SR UNSECURED 10/50 2.805	150,000	2.805		10/1/2050	100,565	104,967
UNIV SOUTHERN CALIFORNIA	SR UNSECURED 10/51 2.945	400,000	2.945		10/1/2051	281,466	281,748
UNIV SOUTHERN CALIFORNIA	UNSECURED 10/39 3.028	500,000	3.028		10/1/2039	394,005	412,225
UNIV SOUTHERN CALIFORNIA	UNSECURED 10/47 3.841	170,000	3.841		10/1/2047	141,292	145,525
UNIVERSITY OF CHICAGO	UNSECURED 04/45 2.761	80,000	2.761		4/1/2045	59,806	60,331
UNIVERSITY OF CHICAGO	UNSECURED 04/50 2.547	385,000	2.547		4/1/2050	256,479	264,926
UNIVERSITY OF CHICAGO	UNSECURED 10/52 3	65,000	3.000		10/1/2052	44,707	46,634
UNIVERSITY OF CHICAGO	UNSECURED 10/53 4.003	495,000	4.003		10/1/2053	398,594	433,115
UNIVERSITY OF PENNSYLVAN	SR UNSECURED 02/19 3.61	200,000	3.610		2/15/2119	132,330	143,040
UNIVERSITY OF PENNSYLVAN	SR UNSECURED 09/12 4.674	185,000	4.674		9/1/2112	157,096	172,342
UNIVERSITY OF PENNSYLVAN	UNSECURED 10/50 2.396	180,000	2.396		10/1/2050	112,505	115,216
UNIVISION COMMUNICATIONS	SR SECURED 144A 06/30 7.375	250,000	7.375		6/30/2030	725,500	230,545
UNP RR CO 2006 PASS TRST	PASS THRU CE 07/30 5.866	135,629	5.866		7/2/2030	139,408	139,348
UPLAND SOFTWARE INC	2019 TERM LOAN	613,617	1.000		8/6/2026	585,237	601,982
UPMC	SECURED 05/43 5.377	110,000	5.377		5/15/2043	111,275	111,304
UPSTREAM REHABILITION INC	2021 TERM LOAN	97,500	1.000		11/20/2026	84,744	92,351
US BANCORP	SR UNSECURED 06/34 VAR	150,000	1.000		6/12/2034	150,000	154,728
US FOODS INC	COMPANY GUAR 144A 06/30 4.625	339,000	4.625		6/1/2030	298,527	315,934
USA COM PART/USA COM FIN	COMPANY GUAR 09/27 6.875	513,000	6.875		9/1/2027	479,655	506,921
USI, INC.	2022 INCREMENTAL TERM LOAN	574,861	1.000		11/22/2029	570,550	576,704
USIC HOLDINGS INC	2021 2ND LIEN TERM LOAN	339,400	1.000		5/14/2029	319,603	315,854
USIC HOLDINGS, INC.	2021 TERM LOAN	1,077,087	1.000		5/12/2028	1,030,444	1,070,625
VALARIS LTD	SECURED 144A 04/30 8.375	372,000	8.375		4/30/2030	375,352	381,129
VALCOUR PACKAGING LLC	2021 1ST LIEN TERM LOAN	503,640	1.000		10/4/2028	424,652	399,316
VALERO ENERGY PARTNERS	COMPANY GUAR 03/28 4.5	800,000	4.500		3/15/2028	775,664	785,608
VALVOLINE INC	SR UNSECURED 144A 06/31 3.625	440,000	3.625		6/15/2031	361,033	375,500
VAR ENERGI ASA	SR UNSECURED 144A 05/27 5	660,000	5.000		5/18/2027	618,446	643,817
VECTOR WP HOLDCO INC	TERM LOAN B	196,500	1.000		10/12/2028	193,061	195,395
VENDEE MORTGAGE TRUST	VENDE 1994 2 1	3,080	1.000		6/15/2024	3,064	3,069
VENDEE MORTGAGE TRUST	VENDE 1995 1 2	4,496	7.792		2/15/2025	4,525	4,492
VENDEE MORTGAGE TRUST	VENDE 1995 2D 4A	12,126	9.292		5/15/2025	12,427	12,249
VENTAS REALTY LP	COMPANY GUAR 01/26 4.125	1,075,000	4.125		1/15/2026	1,042,686	1,047,996
VENTURE GLOBAL CALCASIEU	SR SECURED 144A 01/30 6.25	92,000	6.250		1/15/2030	87,745	91,502
VENTURE GLOBAL LNG INC	SR SECURED 144A 02/29 9.5	625,000	9.500		2/1/2029	638,281	661,356
VENTURE GLOBAL LNG INC	SR SECURED 144A 06/28 8.125	513,000	8.125		6/1/2028	512,429	518,079
VENTURE GLOBAL LNG INC	SR SECURED 144A 06/31 8.375	481,000	8.375		6/1/2031	484,612	480,750
VERITAS US INC/BERMUDA L	SR SECURED 144A 09/25 7.5	449,000	7.500		9/1/2025	373,608	370,681
VERIZON COMMUNICATIONS	SR UNSECURED 01/36 4.272	350,000	4.272		1/15/2036	311,567	329,550
VERIZON COMMUNICATIONS	SR UNSECURED 03/37 5.25	8,425,000	5.250		3/16/2037	8,319,519	8,767,139
VERIZON COMMUNICATIONS	SR UNSECURED 03/39 4.812	1,190,000	4.812		3/15/2039	1,090,028	1,150,516
VERIZON COMMUNICATIONS	SR UNSECURED 03/41 3.4	9,520,000	3.400		3/22/2041	7,165,673	7,578,301
VERIZON COMMUNICATIONS	SR UNSECURED 10/30 1.68	50,000	1.680		10/30/2030	39,306	41,188
VERIZON COMMUNICATIONS	SR UNSECURED 12/29 4.016	605,000	4.016		12/3/2029	565,100	584,968
VERMILION ENERGY INC	SR UNSECURED 144A 05/30 6.875	673,000	6.875		5/1/2030	614,741	646,107
VERTICAL US NEWCO INC	TERM LOAN B	241,996	1.000		7/30/2027	233,465	242,843
VERTIV GROUP CORPORATION	SR SECURED 144A 11/28 4.125	234,000	4.125		11/15/2028	210,915	219,543
VF UKRAINE (VFU FUNDING)	SR UNSECURED 144A 02/25 6.2	474,000	6.200		2/11/2025	256,790	366,047
VFH PARENT LLC	2022 TERM LOAN B	66,040	1.000		1/13/2029	65,224	66,263
VIASAT INC	SR UNSECURED 144A 05/31 7.5	560,000	7.500		5/30/2031	403,219	439,600
VIASAT INC	SR UNSECURED 144A 09/25 5.625	300,000	5.625		9/15/2025	285,515	292,512
VIATRIS INC	COMPANY GUAR 06/40 3.85	500,000	3.850		6/22/2040	335,250	371,890
VIBRANTZ TECH INC	SR UNSECURED 144A 02/30 9	212,000	9.000		2/15/2030	201,305	167,184
VICTORIA S SECRET + CO	COMPANY GUAR 144A 07/29 4.625	-	4.625		7/15/2029	222,041	(5,675)
VIPER ENERGY INC	SR UNSECURED 144A 11/27 5.375	576,000	5.375		11/1/2027	546,918	565,528
VIRGIN MEDIA BRISTOL LLC	TERM LOAN N	818,542	1.000		1/31/2028	806,338	817,065
VIRGIN MEDIA FINANCE PLC	COMPANY GUAR 144A 07/30 5	681,000	5.000		7/15/2030	546,203	600,410
VIRGIN MEDIA SECURED FIN	SR SECURED 144A 05/29 5.5	742,000	5.500		5/15/2029	664,669	716,950
VIRGINIA ELEC + POWER CO	SR UNSECURED 01/36 6	190,000	6.000		1/15/2036	204,014	203,870
VIRGINIA ELEC + POWER CO	SR UNSECURED 01/43 4	200,000	4.000		1/15/2043	169,738	170,586
VIRGINIA ELEC + POWER CO	SR UNSECURED 02/44 4.45	200,000	4.450		2/15/2044	171,468	178,284
VIRGINIA ELEC + POWER CO	SR UNSECURED 04/53 5.45	2,725,000	5.450		4/1/2053	2,597,142	2,805,715
VIRGINIA ELEC + POWER CO	SR UNSECURED 05/37 6	210,000	6.000		5/15/2037	229,763	225,731
VIRGINIA ELEC + POWER CO	SR UNSECURED 05/45 4.2	250,000	4.200		5/15/2045	203,188	213,420
VIRGINIA ELEC + POWER CO	SR UNSECURED 05/52 4.625	250,000	4.625		5/15/2052	218,168	225,063
VIRGINIA ELEC + POWER CO	SR UNSECURED 08/43 4.65	335,000	4.650		8/15/2043	294,110	306,495
VIRGINIA ELEC + POWER CO	SR UNSECURED 08/53 5.7	215,000	5.700		8/15/2053	211,444	227,816
VIRGINIA ELEC + POWER CO	SR UNSECURED 09/47 3.8	500,000	3.800		9/15/2047	382,215	398,625
VIRGINIA ELEC + POWER CO	SR UNSECURED 11/37 6.35	560,000	6.350		11/30/2037	593,342	617,848
VIRGINIA ELEC + POWER CO	SR UNSECURED 11/38 8.875	500,000	8.875		11/15/2038	654,180	681,505
VIRGINIA ELEC + POWER CO	SR UNSECURED 11/46 4	400,000	4.000		11/15/2046	328,528	331,132
VIRGINIA ELEC + POWER CO	SR UNSECURED 11/51 2.95	320,000	2.950		11/15/2051	210,278	217,648
VIRGINIA ELEC + POWER CO	SR UNSECURED 12/48 4.6	250,000	4.600		12/1/2048	216,530	225,653
VIRGINIA ELEC + POWER CO	SR UNSECURED 12/50 2.45	510,000	2.450		12/15/2050	307,265	312,931
VISA INC	SR UNSECURED 04/40 2.7	100,000	2.700		4/15/2040	79,689	77,154
VISA INC	SR UNSECURED 08/50 2	450,000	2.000		8/15/2050	274,203	277,875
VISA INC	SR UNSECURED 09/47 3.65	500,000	3.650		9/15/2047	409,500	421,980

Corporate obligations (continued):

VISA INC	SR UNSECURED 12/35 4.15	600,000	4.150	%	12/14/2035	$ 566,724	$ 588,114
VISA INC	SR UNSECURED 12/45 4.3	1,250,000	4.300		12/14/2045	1,151,040	1,164,600
VISTAJET MALTA/VM HOLDS	SR UNSECURED 144A 05/27 7.875	-	7.875		5/1/2027	397,608	(5,837)
VISTRA CORP	JR SUBORDINA 144A 12/99 VAR	362,000	1.000		12/31/2099	329,395	356,570
VISTRA OPERATIONS CO LLC	COMPANY GUAR 144A 02/27 5.625	210,000	5.625		2/15/2027	199,219	207,142
VISTRA OPERATIONS CO LLC	COMPANY GUAR 144A 05/29 4.375	1,104,000	4.375		5/1/2029	951,228	1,030,595
VISTRA OPERATIONS CO LLC	COMPANY GUAR 144A 10/31 7.75	445,000	7.750		10/15/2031	430,030	462,173
VITAL ENERGY INC	COMPANY GUAR 01/28 10.125	594,000	10.125		1/15/2028	579,239	610,371
VITAL ENERGY INC	COMPANY GUAR 10/30 9.75	122,000	9.750		10/15/2030	120,465	126,474
VITAL ENERGY INC	COMPANY GUAR 144A 07/29 7.75	552,000	7.750		7/31/2029	476,085	527,767
VMED O2 UK FINAN	SR SECURED 144A 07/31 4.75	252,000	4.750		7/15/2031	209,475	224,938
VOC ESCROW LTD	SR SECURED 144A 02/28 5	355,000	5.000		2/15/2028	314,673	340,026
VODAFONE GROUP PLC	JR SUBORDINA 04/79 VAR	1,000,000	1.000		4/4/2079	1,005,430	1,031,000
VT TOPCO, INC.	2021 DELAYED DRAW TERM LOAN	204	1.000		8/1/2025	160	205
VZ SECURED FINANCING BV	SR SECURED 144A 01/32 5	379,000	5.000		1/15/2032	311,848	323,560
WABASH NATIONAL CORP	COMPANY GUAR 144A 10/28 4.5	312,000	4.500		10/15/2028	265,696	281,524
WACHOVIA CORP	SUBORDINATED 08/35 5.5	250,000	5.500		8/1/2035	242,685	253,165
WALGREENS BOOTS ALLIANCE	SR UNSECURED 04/30 3.2	121,000	3.200		4/15/2030	100,835	106,513
WALMART INC	SR UNSECURED 04/38 6.2	300,000	6.200		4/15/2038	357,084	351,645
WALMART INC	SR UNSECURED 04/43 4	450,000	4.000		4/11/2043	421,043	408,758
WALMART INC	SR UNSECURED 04/44 4.3	150,000	4.300		4/22/2044	146,912	142,236
WALMART INC	SR UNSECURED 04/53 4.5	550,000	4.500		4/15/2053	546,321	534,413
WALMART INC	SR UNSECURED 06/38 3.95	300,000	3.950		6/28/2038	274,518	285,642
WALMART INC	SR UNSECURED 08/37 6.5	60,000	6.500		8/15/2037	73,073	72,570
WALMART INC	SR UNSECURED 09/35 5.25	800,000	5.250		9/1/2035	851,872	874,016
WALMART INC	SR UNSECURED 09/41 2.5	745,000	2.500		9/22/2041	543,515	551,591
WALMART INC	SR UNSECURED 09/49 2.95	250,000	2.950		9/24/2049	191,228	186,263
WALMART INC	SR UNSECURED 09/51 2.65	685,000	2.650		9/22/2051	462,986	477,356
WALMART INC	SR UNSECURED 09/52 4.5	400,000	4.500		9/9/2052	380,472	388,968
WALMART INC	SR UNSECURED 10/40 5	150,000	5.000		10/25/2040	157,556	157,941
WALMART INC	SR UNSECURED 12/47 3.625	200,000	3.625		12/15/2047	173,514	169,258
WALT DISNEY COMPANY/THE	COMPANY GUAR 01/51 3.6	1,050,000	3.600		1/13/2051	799,512	843,969
WALT DISNEY COMPANY/THE	COMPANY GUAR 03/40 4.625	800,000	4.625		3/23/2040	747,384	779,496
WALT DISNEY COMPANY/THE	COMPANY GUAR 03/50 4.7	-	4.700		3/23/2050	229,488	(4,168)
WALT DISNEY COMPANY/THE	COMPANY GUAR 05/60 3.8	555,000	3.800		5/13/2060	429,092	451,653
WALT DISNEY COMPANY/THE	COMPANY GUAR 09/44 4.75	1,050,000	4.750		9/15/2044	968,552	1,003,380
WALT DISNEY COMPANY/THE	COMPANY GUAR 09/49 2.75	950,000	2.750		9/1/2049	652,820	651,330
WALT DISNEY COMPANY/THE	COMPANY GUAR 10/43 5.4	500,000	5.400		10/1/2043	498,925	523,820
WALT DISNEY COMPANY/THE	COMPANY GUAR 11/37 6.65	425,000	6.650		11/15/2037	501,198	499,171
WALT DISNEY COMPANY/THE	COMPANY GUAR 11/46 4.75	150,000	4.750		11/15/2046	144,972	142,917
WALT DISNEY COMPANY/THE	COMPANY GUAR 12/34 6.2	500,000	6.200		12/15/2034	543,480	565,405
WALT DISNEY COMPANY/THE	COMPANY GUAR 12/35 6.4	3,080,000	6.400		12/15/2035	3,369,305	3,505,564
WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/42 5.05	340,000	5.050		3/15/2042	311,936	299,737
WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/62 5.391	12,325,000	5.391		3/15/2062	10,610,879	10,555,007
WARRIOR MET COAL INC	SR SECURED 144A 12/28 7.875	160,000	7.875		12/1/2028	157,358	158,805
WASH MULTIFAM ACQ INC	SR SECURED 144A 04/26 5.75	230,000	5.750		4/15/2026	215,070	221,352
WASHINGTON GAS LIGHT CO	SR UNSECURED 09/49 3.65	300,000	3.650		9/15/2049	217,581	224,934
WASHINGTON UNIVERSITY	SR UNSECURED 04/22 4.349	330,000	4.349		4/15/2122	287,212	279,299
WASTE MANAGEMENT INC	COMPANY GUAR 02/34 4.875	450,000	4.875		2/15/2034	427,878	459,018
WASTE MANAGEMENT INC	COMPANY GUAR 06/41 2.95	170,000	2.950		6/1/2041	117,990	132,490
WASTE MANAGEMENT INC	COMPANY GUAR 07/49 4.15	200,000	4.150		7/15/2049	154,242	180,480
WASTE MANAGEMENT INC	COMPANY GUAR 11/50 2.5	180,000	2.500		11/15/2050	103,268	119,558
WATERBRIDGE MIDSTRM OPRTNG LLC TERM LOAN B		311,001	1.000		6/22/2026	314,332	311,858
WEATHERFORD INTERNATIONA	COMPANY GUAR 144A 04/30 8.625	340,000	8.625		4/30/2030	345,938	354,980
WEBERSTEPHEN PRODUCTS LLC	TERM LOAN B	588,874	1.000		10/30/2027	500,216	518,630
WEEKLEY HOMES LLC/ FINAN	SR UNSECURED 144A 09/28 4.875	330,000	4.875		9/15/2028	281,150	307,461
WELLS FARGO + COMPANY	JR SUBORDINA 01/27 VAR	535,000	1.000		1/15/2027	506,913	506,222
WELLS FARGO + COMPANY	JR SUBORDINA 11/29 7.95	845,000	7.950		11/15/2029	931,139	942,285
WELLS FARGO + COMPANY	JR SUBORDINA 12/86 5.95	1,498,000	5.950		12/1/2086	1,446,664	1,519,466
WELLS FARGO + COMPANY	SR UNSECURED 02/35 5.375	400,000	5.375		2/7/2035	419,428	413,924
WELLS FARGO + COMPANY	SR UNSECURED 04/26 VAR	300,000	1.000		4/25/2026	291,573	294,048
WELLS FARGO + COMPANY	SR UNSECURED 04/34 VAR	900,000	1.000		4/24/2034	902,360	903,906
WELLS FARGO + COMPANY	SR UNSECURED 04/41 VAR	1,925,000	1.000		4/30/2041	1,373,083	1,456,378
WELLS FARGO + COMPANY	SR UNSECURED 04/51 VAR	2,215,000	1.000		4/4/2051	1,951,149	2,106,886
WELLS FARGO + COMPANY	SR UNSECURED 04/53 VAR	1,120,000	1.000		4/25/2053	976,862	1,006,902
WELLS FARGO + COMPANY	SR UNSECURED 05/45 3.9	600,000	3.900		5/1/2045	453,871	495,936
WELLS FARGO + COMPANY	SR UNSECURED 07/33 VAR	600,000	1.000		7/25/2033	569,718	584,502
WELLS FARGO + COMPANY	SUBORDINATED 01/44 5.606	950,000	5.606		1/15/2044	924,060	945,659
WELLS FARGO + COMPANY	SUBORDINATED 06/46 4.4	700,000	4.400		6/14/2046	577,877	587,944
WELLS FARGO + COMPANY	SUBORDINATED 07/27 4.3	1,125,000	4.300		7/22/2027	1,082,621	1,101,094
WELLS FARGO + COMPANY	SUBORDINATED 11/43 5.375	350,000	5.375		11/2/2043	342,819	340,795
WELLS FARGO + COMPANY	SUBORDINATED 11/44 4.65	685,000	4.650		11/4/2044	631,392	601,437
WELLS FARGO + COMPANY	SUBORDINATED 11/45 4.9	1,000,000	4.900		11/17/2045	860,870	908,890
WELLS FARGO + COMPANY	SUBORDINATED 12/46 4.75	700,000	4.750		12/7/2046	603,779	616,490
WELLS FARGO BANK NA	SR UNSECURED 12/26 5.254	900,000	5.254		12/11/2026	900,000	910,998
WELLS FARGO BANK NA	SR UNSECURED 12/26 VAR	900,000	1.000		12/11/2026	900,000	905,148
WELLS FARGO BANK NA	SUBORDINATED 01/38 6.6	3,205,000	6.600		1/15/2038	3,452,400	3,572,133
WELLS FARGO BANK NA	SUBORDINATED 02/37 5.85	5,626,000	5.850		2/1/2037	5,781,045	5,902,630
WELLS FARGO BANK NA	SUBORDINATED 08/36 5.95	575,000	5.950		8/26/2036	608,037	591,003
WELLS FARGO COMMERCIAL MORTGAG	WFCM 2016 LC24 A3	1,107,044	2.684		10/15/2049	1,009,737	1,043,164
WELLTEC INTERNATIONAL	SR SECURED 144A 10/26 8.25	524,000	8.250		10/15/2026	509,590	532,101
WEST VA HEALTH SYS OBL	SECURED 06/50 3.129	200,000	3.129		6/1/2050	128,174	131,834
WESTERN ALLIANCE BANCORP	SUBORDINATED 06/31 VAR	343,000	1.000		6/15/2031	299,083	298,410
WEX, INC.	2021 TERM LOAN	340,375	1.000		3/31/2028	338,886	341,888
WHITEWATER WHISTLER HOLD LLC	2023 TERM LOAN B	99,750	1.000		2/15/2030	99,750	100,113
WILLIAMS COMPANIES INC	SR UNSECURED 03/32 8.75	2,450,000	8.750		3/15/2032	2,885,047	2,967,930
WILLIAMS COMPANIES INC	SR UNSECURED 09/25 4	1,425,000	4.000		9/15/2025	1,385,057	1,398,595
WILLIAMS COMPANIES INC	SR UNSECURED 10/51 3.5	725,000	3.500		10/15/2051	529,990	529,178
WILLIAMS COMPANIES INC	SR UNSECURED 11/43 5.8	1,170,000	5.800		11/15/2043	1,112,448	1,177,605
WILLIAMS SCOTSMAN INC	SR SECURED 144A 08/28 4.625	386,000	4.625		8/15/2028	350,151	364,589
WILLIS KNIGHTON MED CTR	SECURED 03/51 3.065	125,000	3.065		3/1/2051	78,570	78,764
WILLIS KNIGHTON MED CTR	SECURED 09/48 4.813	200,000	4.813		9/1/2048	176,194	176,160
WINDSOR HOLDINGS III LLC	SR SECURED 144A 06/30 8.5	248,000	8.500		6/15/2030	248,000	259,167
WISCONSIN ELECTRIC POWER	SR UNSECURED 10/48 4.3	250,000	4.300		10/15/2048	203,848	217,220

Corporate obligations (continued):						
WISCONSIN ELECTRIC POWER SR UNSECURED 12/36 5.7	150,000	5.700	%	12/1/2036	$ 158,223	$ 158,477
WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65	685,000	3.650		4/1/2050	501,667	526,512
WISCONSIN PUBLIC SERVICE SR UNSECURED 09/49 3.3	130,000	3.300		9/1/2049	90,628	94,717
WISCONSIN PUBLIC SERVICE SR UNSECURED 12/42 3.671	150,000	3.671		12/1/2042	105,697	119,931
WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85	105,000	2.850		12/1/2051	67,145	69,241
WOMENS CARE ENTERPRISES LLC TERM LOAN	585,000	1.000		1/15/2028	549,903	504,563
WORLD WIDE TECHNOLOGY HLDG CO. TERM LOAN	173,688	1.000		3/1/2030	171,956	174,557
WR GRACE HOLDING LLC SR SECURED 144A 03/31 7.375	93,000	7.375		3/1/2031	91,140	93,029
WRENCH GROUP LLC 2019 TERM LOAN B	438,648	1.000		4/30/2026	424,120	440,293
WRENCH GROUP LLC 2023 INCREMENTAL TERM LOAN B	199,000	1.000		4/30/2026	195,029	200,244
WW GRAINGER INC SR UNSECURED 05/46 3.75	50,000	3.750		5/15/2046	40,886	41,796
WW GRAINGER INC SR UNSECURED 06/45 4.6	600,000	4.600		6/15/2045	545,574	576,756
WYETH LLC COMPANY GUAR 02/34 6.5	500,000	6.500		2/1/2034	560,455	563,680
WYETH LLC COMPANY GUAR 04/37 5.95	695,000	5.950		4/1/2037	786,344	764,695
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375	513,000	4.375		8/15/2028	460,264	479,732
WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/27 5.25	871,000	5.250		5/15/2027	792,182	847,570
WYNN MACAU LTD SR UNSECURED 144A 10/27 5.5	-	5.500		10/1/2027	592,882	(8,573)
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125	368,000	7.125		2/15/2031	368,000	383,243
XEROX HOLDINGS CORP 2023 TERM LOAN B	629,676	1.000		11/17/2029	610,790	631,643
XL GROUP LTD SR UNSECURED 12/43 5.25	100,000	5.250		12/15/2043	104,236	95,709
YALE NEW HAVEN HLTH SRVC SECURED 07/50 2.496	200,000	2.496		7/1/2050	119,640	124,180
YALE UNIVERSITY UNSECURED 04/50 2.402	180,000	2.402		4/15/2050	114,262	118,055
YPF ENERGIA ELECTRICA SA SR UNSECURED 144A 07/26 10	300,000	10.000		7/25/2026	260,361	290,370
ZAYO GROUP HOLDINGS INC USD TERM LOAN	792,803	1.000		3/9/2027	645,754	683,523
ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875	150,000	6.875		4/14/2028	149,532	155,441
ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125	460,000	7.125		4/14/2030	465,977	490,263
ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I	600,000	1.000		4/30/2028	586,455	599,358
ZOETIS INC SR UNSECURED 11/25 4.5	300,000	4.500		11/13/2025	298,887	298,272
ZSCALER INC. SR UNSECURED 07/25 0.125	239,000	0.125		7/1/2025	307,615	362,205
Total corporate obligations					1,793,945,467	1,852,482,069
Corporate stocks - preferred:						
ACBL HLDG CORP PREFERRED STOCK	907				31,292	31,292
CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR	90,170				2,560,828	2,573,452
DANIELI + CO RSP PREFERRED STOCK	41,498				784,168	994,745
FUCHS SE PREF PREFERENCE	22,465				812,891	1,000,083
JUNGHEINRICH PRFD PREFERENCE	4,762				155,129	174,749
SCHAEFFLER AG PREF PREFERENCE	12,091				81,638	74,729
SIXT SE PRFD PREFERENCE	1,609				96,831	119,262
STO SE + CO. KGAA PREF SHRS PREFERENCE	254				40,713	39,225
THERMASYS PREFERRED STOCK	54				136	24,376
Total corporate stocks - preferred					4,563,626	5,031,913
Corporate stocks - common:						
1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	5,713				44,777	61,590
1+1 AG COMMON STOCK	23,874				306,761	478,396
1ST SOURCE CORP COMMON STOCK	1,176				62,434	64,621
77 BANK LTD/THE COMMON STOCK	5,400				93,773	133,296
8X8 INC COMMON STOCK USD.001	68,785				249,239	260,007
A.G. BARR PLC COMMON STOCK GBP.04167	4,739				30,379	30,992
A10 NETWORKS INC COMMON STOCK USD.00001	62,776				1,043,965	826,760
A2A SPA COMMON STOCK EUR.52	80,460				109,167	165,228
AAK AB COMMON STOCK	87,494				1,693,697	1,951,671
AALBERTS NV COMMON STOCK EUR.25	16,040				657,536	695,632
AAR CORP COMMON STOCK USD1.0	610				35,137	38,064
AARON S CO INC/THE COMMON STOCK USD.5	71,929				680,940	782,588
ABACUS GROUP REIT	388,059				283,790	304,510
ABACUS STORAGE KING REIT	56,026				47,179	43,199
ABC ARBITRAGE COMMON STOCK EUR.016	3,718				24,443	19,735
ABC MART INC COMMON STOCK	129,800				2,237,021	2,269,520
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	9,364				681,142	826,092
ABIVAX SA COMMON STOCK EUR.01	1,108				16,330	12,019
ACADEMEDIA AB COMMON STOCK SEK1.0	37,342				175,066	191,566
ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01	4,003				214,762	264,198
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	9,634				679,869	749,140
ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	21,638				491,599	677,486
ACBL HLDG CORP CALL EXP 27APRIL45	1,003				29,297	29,297
ACBL HLDG CORP CALL EXP 30 APRIL 2045	28,032				15,619	1,434
ACBL HLDG CORP COMMON STOCK	348				6,960	6,960
ACCENT GROUP LTD COMMON STOCK	38,642				46,080	51,153
ACCOLADE INC COMMON STOCK	16,253				126,611	195,199
ACCURAY INC COMMON STOCK USD.001	180,801				377,874	511,667
ACEA SPA COMMON STOCK EUR5.16	4,049				56,409	61,858
ACERINOX SA COMMON STOCK EUR.25	17,304				183,389	203,669
ACM RESEARCH INC CLASS A COMMON STOCK USD.0001	21,268				408,650	415,577
ACTIVIA PROPERTIES INC REIT	358				1,050,484	986,545
ADAPTIMMUNE THERAPEUTICS ADR ADR GBP.00001	24,409				27,338	19,356
ADBRI LTD COMMON STOCK	37,328				43,704	76,412
ADDTECH AB B SHARES COMMON STOCK SEK.75	104,190				1,629,755	2,288,947
ADEKA CORP COMMON STOCK	2,300				43,027	46,822
ADIENT PLC COMMON STOCK USD.001	59,910				2,040,502	2,178,328
ADMA BIOLOGICS INC COMMON STOCK USD.0001	78,012				274,758	352,614
ADVANCE LOGISTICS INVESTMENT REIT	59				64,748	53,066
ADVANCE RESIDENCE INVESTMENT REIT	88				216,820	197,248
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	5,670				717,280	797,429
ADVANCED MEDICAL SOLUTIONS COMMON STOCK GBP.05	7,958				21,852	21,051
ADVANCED MICRO DEVICES COMMON STOCK USD.01	1,716				222,565	252,956
AECOM COMMON STOCK USD.01	36,428				3,093,816	3,367,040
AEDAS HOMES SA COMMON STOCK EUR1.0	1,135				19,266	22,844
AEDIFICA REIT	4,745				353,788	333,626
AEON FINANCIAL SERVICE CO LT COMMON STOCK	10,600				110,737	95,113
AEON MALL CO LTD COMMON STOCK	9,100				117,086	114,379
AEON REIT INVESTMENT CORP REIT	167				194,276	167,498
AERSALE CORP COMMON STOCK USD.0001	38,812				693,491	492,718

Corporate stocks - common (continued):

AET AND D HLDGS NO 1 PTY LTD COMMON STOCK	46,198	$ -	$ -
AFFIRM HOLDINGS INC COMMON STOCK USD.00001	12,026	250,540	590,958
AGL ENERGY LTD COMMON STOCK	59,455	328,910	384,595
AICHI CORP COMMON STOCK	2,300	13,457	17,766
AICHI FINANCIAL GROUP INC COMMON STOCK	3,700	58,690	60,468
AIDA ENGINEERING LTD COMMON STOCK	3,900	23,026	22,822
AIMS APAC REIT REIT	57,900	53,473	57,062
AIN HOLDINGS INC COMMON STOCK	34,711	1,230,508	1,101,554
AIR FRANCE KLM COMMON STOCK EUR1.0	11,515	221,507	172,891
AIR NEW ZEALAND LTD COMMON STOCK	164,061	76,854	65,961
AIR WATER INC COMMON STOCK	18,000	211,188	245,971
AIRPORT CITY LTD COMMON STOCK ILS.01	22,971	360,784	394,875
AIRTEL AFRICA PLC COMMON STOCK USD.5	59,991	84,423	99,572
AIRTRIP CORP COMMON STOCK	40,835	696,513	536,434
AIXTRON SE COMMON STOCK NPV	39,260	1,346,571	1,676,629
AKATSUKI INC COMMON STOCK	5,314	89,010	95,439
AKER ASA A SHARES COMMON STOCK NOK28.0	1,087	78,755	71,284
AKER SOLUTIONS ASA COMMON STOCK NOK1.08	144,665	565,252	598,563
ALAMO GROUP INC COMMON STOCK USD.1	5,443	770,729	1,144,064
ALASKA AIR GROUP INC COMMON STOCK USD.01	21,710	874,103	848,210
ALCOA CORP COMMON STOCK USD.01	56,807	1,516,865	1,931,438
ALECTOR INC COMMON STOCK USD.0001	34,078	314,540	271,942
ALFEN N.V. COMMON STOCK EUR.1	6,686	436,389	445,209
ALFRESA HOLDINGS CORP COMMON STOCK	17,900	235,693	304,280
ALIGOS THERAPEUTICS INC COMMON STOCK USD.0001	13,396	12,765	8,895
ALIMAK GROUP AB COMMON STOCK SEK.02	6,846	42,446	55,771
ALKERMES PLC COMMON STOCK USD.01	17,534	541,110	486,393
ALLEIMA AB COMMON STOCK	18,720	69,027	142,325
ALLFUNDS GROUP PLC COMMON STOCK EUR.0025	199,391	1,148,487	1,415,153
ALLIENT INC COMMON STOCK	18,963	660,102	572,872
ALLREAL HOLDING AG REG COMMON STOCK CHF50.0	1,480	241,440	264,471
ALM. BRAND A/S COMMON STOCK DKK1.0	82,837	133,704	146,443
ALMIRALL SA COMMON STOCK EUR.12	5,169	45,273	48,106
ALONY HETZ PROPERTIES + INV COMMON STOCK ILS1.0	15,120	147,739	124,331
ALPEN CO LTD COMMON STOCK	100	22,202	1,384
ALPHATEC HOLDINGS INC COMMON STOCK USD.0001	59,346	865,252	896,718
ALPS ALPINE CO LTD COMMON STOCK	18,400	166,801	160,338
ALS LTD COMMON STOCK	157,660	1,308,741	1,382,394
ALSO HOLDING AG REG COMMON STOCK CHF1.0	3,000	756,371	894,671
ALTAREA REIT EUR15.279999999999999	413	55,018	36,498
ALTIUM LTD COMMON STOCK	70,516	1,733,040	2,254,262
ALTO INGREDIENTS INC COMMON STOCK USD.001	12,218	29,805	32,500
ALTRI SGPS SA COMMON STOCK EUR.125	6,861	31,645	34,863
ALUMINA LTD COMMON STOCK	89,713	92,049	55,400
AMADA CO LTD COMMON STOCK	33,600	269,614	350,348
AMALGAMATED FINANCIAL CORP COMMON STOCK USD.01	22,222	516,073	598,661
AMBEA AB COMMON STOCK SEK.024968	24,535	96,950	128,057
AMCO ASSET MANAGEMENT COMMON STOCK	11	-	(5)
AMERICAN ASSETS TRUST INC REIT USD.01	22,786	426,664	512,913
AMERICAN VANGUARD CORP COMMON STOCK USD.1	45,517	928,805	499,321
AMERICAN WELL CORP CLASS A COMMON STOCK USD.01	85,775	242,743	127,805
AMERIS BANCORP COMMON STOCK USD1.0	2,432	87,085	129,018
AMG CRITICAL MATERIALS N.V. COMMON STOCK EUR.02	35,507	962,100	895,065
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	2,251	76,101	74,891
AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	82,037	7,094,331	6,142,931
AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01	25,663	51,069	155,774
AMOT INVESTMENTS LTD COMMON STOCK ILS1.0	23,215	134,864	125,588
AMP LTD COMMON STOCK	269,673	238,448	171,131
AMYLYX PHARMACEUTICALS INC COMMON STOCK USD.0001	13,076	231,709	192,479
ANDRITZ AG COMMON STOCK	6,700	382,562	417,425
ANGIODYNAMICS INC COMMON STOCK USD.01	90,209	807,562	707,238
ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	17,250	822,970	951,165
ANIMA HOLDING SPA COMMON STOCK NPV	17,811	71,131	78,818
ANRITSU CORP COMMON STOCK	13,300	115,470	128,349
ANTERO MIDSTREAM CORP COMMON STOCK	32,294	349,389	404,644
ANTERO RESOURCES CORP COMMON STOCK USD.01	51,153	1,130,603	1,160,150
ANTIN INFRASTRUCTURE PARTNER COMMON STOCK EUR.01	3,391	44,345	51,618
ANYWHERE REAL ESTATE INC COMMON STOCK USD.01	55,497	371,322	450,081
AOKI HOLDINGS INC COMMON STOCK	42,056	285,318	340,373
AOZORA BANK LTD COMMON STOCK	1,200	219,805	26,140
APERAM COMMON STOCK	4,997	158,352	181,496
APM HUMAN SERVICES INTERNATI COMMON STOCK	28,617	40,945	23,920
APPFOLIO INC A COMMON STOCK USD.0001	417	43,943	72,241
APPLIED INDUSTRIAL TECH INC COMMON STOCK	6,226	890,595	1,075,168
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	20,589	796,120	820,472
APPLUS SERVICES SA COMMON STOCK EUR.1	198,737	1,503,734	2,195,349
APTARGROUP INC COMMON STOCK USD.01	4,178	474,535	516,484
ARAD INVT + INDL DEV LTD COMMON STOCK ILS1.	329	36,184	41,151
ARATA CORP COMMON STOCK	2,800	46,608	61,768
ARBONIA AG COMMON STOCK CHF4.2	5,118	70,167	58,559
ARCHROCK INC COMMON STOCK USD.01	348,047	4,922,855	5,359,924
ARCLANDS CORP COMMON STOCK	3,000	34,725	35,750
ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	6,668	129,958	127,359
ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001	-	162,866	-
ARDMORE SHIPPING CORP COMMON STOCK USD.01	16,694	240,561	235,218
ARE HOLDINGS INC COMMON STOCK	4,600	63,770	63,659
ARENA REIT REIT	35,949	91,818	91,006
ARIAKE JAPAN CO LTD COMMON STOCK	1,000	31,113	32,948
ARISTA NETWORKS INC COMMON STOCK USD.0001	1,305	245,979	307,341
ARNOLDO MONDADORI EDITORE COMMON STOCK EUR.26	12,989	25,424	30,777
AROUNDTOWN SA COMMON STOCK EUR.01	90,697	106,310	247,966
ARROW ELECTRONICS INC COMMON STOCK USD1.0	703	73,513	85,942
ARTIENCE CO LTD COMMON STOCK	3,400	46,383	63,403
ARYZTA AG COMMON STOCK CHF.02	836,059	1,466,162	1,541,690

Corporate stocks - common (continued):

ASAHI INTECC CO LTD	COMMON STOCK	36,600	$ 739,013	$ 744,695
ASAHI YUKIZAI CORP	COMMON STOCK	400	11,472	10,767
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	3,562	803,234	801,343
ASCOPIAVE SPA	COMMON STOCK EUR1.0	5,022	12,837	12,482
ASGN INC	COMMON STOCK USD.01	60,954	4,721,710	5,861,946
ASHMORE GROUP PLC	COMMON STOCK GBP.0001	45,565	129,948	129,416
ASHTROM GROUP LTD	COMMON STOCK	4,188	68,787	65,375
ASICS CORP	COMMON STOCK	23,900	527,831	748,973
ASOS PLC	COMMON STOCK GBP.035	38	11,453	208
ASPEN TECHNOLOGY INC	COMMON STOCK	17,421	3,550,605	3,835,233
ASSURA PLC	REIT GBP.1	296,260	191,726	181,736
ASTON MARTIN LAGONDA GLOBAL	COMMON STOCK GBP.1	13,838	25,643	39,797
ATALAYA MINING PLC	COMMON STOCK GBP.075	4,550	18,144	20,939
ATEA ASA	COMMON STOCK NOK1.0	37,993	519,335	483,344
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	3,808	11,786	11,614
ATKORE INC	COMMON STOCK USD.01	19,382	2,341,096	3,101,120
ATLAS ARTERIA	STAPLED SECURITY	115,033	512,294	453,688
ATOM CORP	COMMON STOCK	4,800	28,194	31,221
ATOS SE	COMMON STOCK EUR1.0	445	116,605	3,511
ATOSS SOFTWARE AG	COMMON STOCK	2,315	533,196	534,468
ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	9,270	32,177	36,803
ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	5,052	83,257	115,900
ATS CORP	COMMON STOCK	7,126	282,308	308,635
ATTENDO AB	COMMON STOCK	10,770	26,266	38,579
AUB GROUP LTD	COMMON STOCK	65,670	1,252,628	1,243,476
AURUBIS AG	COMMON STOCK	1,542	126,238	126,492
AUSTAL LTD	COMMON STOCK	32,857	45,188	45,513
AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	29,785	242,602	217,470
AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	362	21,455	371
AUSTRALIAN CLINICAL LABS LTD	COMMON STOCK	8,826	17,122	17,405
AUTOBACS SEVEN CO LTD	COMMON STOCK	6,200	67,853	68,605
AUTOZONE INC	COMMON STOCK USD.01	6,361	15,687,371	16,447,065
AVANCE GAS HOLDING LTD	COMMON STOCK USD1.0	1,867	26,708	27,502
AVANTOR INC	COMMON STOCK USD.01	321,090	6,771,788	7,330,485
AVEX INC	COMMON STOCK	3,400	42,055	32,992
AVID BIOSERVICES INC	COMMON STOCK USD.001	59,024	607,223	383,656
AVIDXCHANGE HOLDINGS INC	COMMON STOCK USD.001	40,438	474,263	501,027
AVISTA CORP	COMMON STOCK	2,613	91,807	93,389
AVNET INC	COMMON STOCK USD1.0	2,728	126,150	137,491
AWA BANK LTD/THE	COMMON STOCK	3,000	48,618	50,177
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	21,976	2,904,866	2,850,068
AXOGEN INC	COMMON STOCK USD.01	14,911	148,812	101,842
AXON ENTERPRISE INC	COMMON STOCK USD.00001	386	76,160	99,715
AXOS FINANCIAL INC	COMMON STOCK USD.01	2,069	93,738	112,967
AZBIL CORP	COMMON STOCK	29,800	826,063	986,287
AZEK CO INC/THE	COMMON STOCK	38,170	920,778	1,460,003
AZIMUT HOLDING SPA	COMMON STOCK	7,221	154,736	188,569
B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	224,988	1,591,310	1,606,736
BAIC MOTOR CORP LTD H	COMMON STOCK CNY1.0	1,011,500	301,065	295,345
BALANCED COMM PROPERTY TRUST	REIT GBP.01	69,571	73,304	64,300
BALFOUR BEATTY PLC	COMMON STOCK GBP.5	54,541	221,546	230,280
BALLY S CORP	COMMON STOCK USD.01	5,520	317,841	76,949
BANCA GENERALI SPA	COMMON STOCK EUR1.0	5,757	197,176	213,933
BANCA IFIS SPA	COMMON STOCK EUR1.0	2,551	36,518	44,242
BANCA MEDIOLANUM SPA	COMMON STOCK	21,968	183,633	207,094
BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	320,049	856,963	1,076,890
BANCA POPOLARE DI SONDRIO	COMMON STOCK NPV	35,807	145,130	231,788
BANCO BPM SPA	COMMON STOCK NPV	214,979	949,251	1,135,376
BANCO BPM SPA	COMMON STOCK NPV	62,596	261,377	330,590
BANCO COMERCIAL PORTUGUES R	COMMON STOCK	816,025	135,055	247,350
BANCO DE SABADELL SA	COMMON STOCK EUR.125	704,818	724,476	866,557
BANK OF EAST ASIA LTD	COMMON STOCK	105,519	127,894	130,268
BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	4,116	141,186	208,571
BANK OF MARIN BANCORP/CA	COMMON STOCK	487	9,267	10,724
BANK OF NAGOYA LTD/THE	COMMON STOCK	1,000	37,610	38,587
BANK OF QUEENSLAND LTD	COMMON STOCK	65,137	291,211	270,233
BANKINTER SA	COMMON STOCK EUR.3	66,815	443,771	427,787
BARCO N.V.	COMMON STOCK	6,829	133,160	124,848
BARK INC	COMMON STOCK USD.0001	37,297	57,740	30,043
BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	7,612	386,003	319,258
BATH + BODY WORKS INC	COMMON STOCK USD.5	6,534	187,568	282,007
BAWAG GROUP AG	COMMON STOCK	7,768	410,923	411,713
BAYWA BAYERISCHE WARENVERMIT	COMMON STOCK	1,403	63,202	48,510
BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	3,541	308,032	533,733
BEACH ENERGY LTD	COMMON STOCK	156,612	167,807	170,983
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	4,245	341,029	369,400
BEAZLEY PLC	COMMON STOCK GBP.05	66,606	469,808	443,227
BEGA CHEESE LTD	COMMON STOCK	25,482	67,049	61,552
BEIJING ENTERPRISES HLDGS	COMMON STOCK	84,000	280,725	292,064
BEKAERT NV	COMMON STOCK	3,594	150,449	184,690
BELL FOOD GROUP AG REG	COMMON STOCK CHF.5	218	57,415	65,790
BELLRING BRANDS INC	COMMON STOCK USD.01	23,312	1,093,522	1,292,184
BELLSYSTEM24 HOLDINGS INC	COMMON STOCK	2,300	23,922	28,550
BELLUNA CO LTD	COMMON STOCK	5,000	25,033	22,060
BELLWAY PLC	COMMON STOCK GBP.125	26,021	666,086	851,846
BELSHIPS ASA	COMMON STOCK NOK2.0	6,222	9,655	11,261
BENDIGO AND ADELAIDE BANK	COMMON STOCK	56,269	369,549	371,281
BENESSE HOLDINGS INC	COMMON STOCK	55,140	840,678	1,019,648
BENETEAU	COMMON STOCK EUR.1	3,573	50,601	49,258
BERTRANDT AG	COMMON STOCK	538	23,372	30,547
BETSSON AB B	COMMON STOCK SEK.67	211,966	1,575,640	2,282,065
BEYONDSPRING INC	COMMON STOCK USD.0001	1,165	112,170	333
BFF BANK SPA	COMMON STOCK NPV	17,436	145,137	198,770
BIC CAMERA INC	COMMON STOCK	3,000	24,778	28,600

Corporate stocks - common (continued):

BIG SHOPPING CENTERS 2004 LT COMMON STOCK ILS.01	1,306	$ 130,524	$ 134,811
BIG YELLOW GROUP PLC REIT GBP.1	18,630	256,842	290,219
BILFINGER SE COMMON STOCK	1,382	41,681	53,157
BILIA AB A SHS COMMON STOCK SEK2.5	6,168	59,625	82,380
BILL HOLDINGS INC COMMON STOCK USD.00001	32,169	2,376,390	2,624,669
BILLERUD AB COMMON STOCK SEK7.38	11,413	136,644	115,966
BIO TECHNE CORP COMMON STOCK USD.01	49,371	3,881,590	3,809,466
BIOGAIA AB B SHS COMMON STOCK SEK.2	57,530	482,421	577,706
BIOHAVEN LTD COMMON STOCK	8,305	120,320	355,454
BIRKENSTOCK HOLDING PLC COMMON STOCK NPV	2,240	314,810	109,155
BLACKBAUD INC COMMON STOCK USD.001	6,352	466,899	550,718
BLUE SQUARE REAL ESTATE LTD COMMON STOCK ILS1.0	521	30,406	34,739
BLUELINX HOLDINGS INC COMMON STOCK USD.01	357	29,035	40,452
BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	18,571	924,820	1,712,989
BML INC COMMON STOCK	700	13,888	14,896
BOARDWALK REAL ESTATE INVEST REIT	17,473	637,433	945,339
BODYCOTE PLC COMMON STOCK GBP.17273	18,715	129,417	141,835
BOIRON SA COMMON STOCK EUR1.0	267	13,144	11,863
BOISE CASCADE CO COMMON STOCK USD.01	17,590	1,871,818	2,275,442
BONDUELLE SCA COMMON STOCK EUR1.75	1,118	15,965	13,511
BOOT BARN HOLDINGS INC COMMON STOCK USD.0001	10,525	929,365	807,899
BORAL LTD COMMON STOCK	328,236	1,021,463	1,207,208
BORR DRILLING LTD COMMON STOCK USD.05	10,048	70,502	75,046
BORUSSIA DORTMUND GMBH + CO COMMON STOCK	4,216	16,706	16,766
BOWFLEX INC COMMON STOCK	7,155	10,947	5,509
BOX INC CLASS A COMMON STOCK USD.0001	15,574	484,819	398,850
BOYD GAMING CORP COMMON STOCK USD.01	54,628	3,239,311	3,420,259
BOYD GROUP SERVICES INC COMMON STOCK	2,700	498,764	570,243
BP DB USD COMMON STOCK	33,916	43,564	41,111
BPER BANCA COMMON STOCK	98,193	209,179	328,227
BPOST SA COMMON STOCK	9,788	50,892	50,429
BRANDYWINE REALTY TRUST REIT USD.01	12,032	53,080	64,973
BREMBO SPA COMMON STOCK NPV	14,619	166,906	179,253
BRICKWORKS LTD COMMON STOCK	12,228	202,861	233,292
BRIDGEBIO PHARMA INC COMMON STOCK	11,262	239,921	454,647
BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01	20,352	132,332	171,364
BRITISH LAND CO PLC REIT GBP.25	87,531	361,199	445,892
BRIXMOR PROPERTY GROUP INC REIT USD.01	144,472	3,221,124	3,361,863
BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01	142,030	3,911,506	4,089,044
BROTHER INDUSTRIES LTD COMMON STOCK	55,321	880,028	883,103
BRUKER CORP COMMON STOCK USD.01	13,956	959,429	1,025,487
BRUNEL INTERNATIONAL COMMON STOCK EUR.03	1,947	20,637	24,045
BRUNELLO CUCINELLI SPA COMMON STOCK NPV	29,747	2,290,175	2,911,398
BRUNSWICK CORP COMMON STOCK USD.75	18,294	1,399,358	1,769,945
BUCHER INDUSTRIES AG REG COMMON STOCK CHF.2	657	260,716	275,711
BUFAB AB COMMON STOCK SEK.01	1,926	73,062	73,846
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	9,869	1,305,829	1,647,531
BUMBLE INC A COMMON STOCK USD.01	28,214	620,781	415,874
BUMRUNGRAD HOSPITAL PCL NVDR NVDR THB1.0	84,600	590,046	550,244
BUNKA SHUTTER CO LTD COMMON STOCK	4,400	36,949	43,757
BURCKHARDT COMPRESSION HOLDI COMMON STOCK CHF2.5	2,224	1,314,894	1,339,711
BURE EQUITY AB COMMON STOCK SEK6.6	5,570	133,809	157,961
BURFORD CAPITAL LTD COMMON STOCK	18,314	198,847	283,195
BURKHALTER HOLDING AG COMMON STOCK CHF.04	431	35,684	47,471
BUZZI SPA COMMON STOCK NPV	21,634	562,442	658,151
BW ENERGY LTD COMMON STOCK USD.01	10,495	26,451	27,902
BW LPG LTD COMMON STOCK USD.01	139,203	1,083,798	2,073,851
BW OFFSHORE LTD COMMON STOCK USD.5	9,368	23,034	20,681
BWP TRUST REIT	47,015	123,774	113,245
BYSTRONIC AG COMMON STOCK CHF2.0	132	86,471	74,732
C+C GROUP PLC COMMON STOCK EUR.01	38,995	70,797	75,859
C4 THERAPEUTICS INC COMMON STOCK	28,444	88,600	160,709
CA IMMOBILIEN ANLAGEN AG COMMON STOCK	3,795	109,328	136,035
CAB PAYMENTS HOLDINGS PLC COMMON STOCK GBP.00033	163	5,953	173
CABLE ONE INC COMMON STOCK USD.01	522	285,667	290,540
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	2,325	717,363	752,975
CAE INC COMMON STOCK	31,000	728,861	672,380
CAESARSTONE LTD COMMON STOCK	9,146	52,224	34,206
CAFE DE CORAL HOLDINGS LTD COMMON STOCK HKD.1	12,000	22,909	13,846
CAIRN HOMES PLC COMMON STOCK EUR.001	42,056	38,960	61,416
CALIX INC COMMON STOCK	7,061	114,485	115,517
CALLON PETROLEUM CO COMMON STOCK USD.01	1,237	38,315	40,079
CAMDEN PROPERTY TRUST REIT USD.01	25,887	2,822,772	2,570,320
CAMECO CORP COMMON STOCK	18,900	468,830	818,866
CAMTEK LTD COMMON STOCK ILS.01	6,313	368,751	439,097
CANCOM SE COMMON STOCK	3,417	102,450	111,577
CANON ELECTRONICS INC COMMON STOCK	1,900	21,830	27,547
CANON MARKETING JAPAN INC COMMON STOCK	11,952	310,282	362,511
CAPCOM CO LTD COMMON STOCK	13,000	414,794	420,116
CAPITA PLC COMMON STOCK GBP.020667	174,267	51,291	48,874
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	2,498	79,409	73,516
CAPITALAND ASCOTT TRUST STAPLED SECURITY	255,409	196,726	191,687
CAPITALAND CHINA TRUST REIT	115,012	95,975	81,086
CAPITALAND INDIA TRUST UNIT	106,038	89,072	91,641
CARD FACTORY PLC COMMON STOCK	174,527	204,940	239,841
CARDLYTICS INC COMMON STOCK	9,615	60,683	88,554
CAREDX INC COMMON STOCK USD.001	11,711	115,338	140,532
CARGOJET INC COMMON STOCK	8,602	677,911	777,416
CARGOTEC OYJ B SHARE COMMON STOCK	54,891	2,537,750	3,195,483
CARL ZEISS MEDITEC AG BR COMMON STOCK	5,929	649,796	647,350
CARMILA REIT EUR6.0	6,356	91,676	109,390
CARNIVAL PLC COMMON STOCK USD1.66	6,881	47,958	115,175
CARPARTS.COM INC COMMON STOCK USD.001	2,212	7,504	6,990
CARVANA CO COMMON STOCK USD.001	2,239	88,153	118,533

Corporate stocks - common (continued):

CASEY S GENERAL STORES INC COMMON STOCK	9,447	$ 2,131,053	$ 2,595,469
CASIO COMPUTER CO LTD COMMON STOCK	18,100	182,358	157,082
CASTELLUM AB COMMON STOCK SEK.5	39,057	392,321	555,363
CAVA GROUP INC COMMON STOCK USD.0001	-	362,660	-
CAWACHI LTD COMMON STOCK	1,300	22,034	24,473
CBIZ INC COMMON STOCK USD.01	15,788	739,668	988,171
CCBCYHUS5 CCPC BARC COC CCPC CASH COLLATERAL USD	355,000	355,000	355,000
CCGSCHUS9 HSBC COC USD CCGSCHUS9 HSBC COC USD	6,477,000	6,477,000	6,477,000
CCMBCIUS7 SWCC USD SWAP CASH COLLATERAL USD	660,000	660,000	660,000
CCMZFTUS7 FWBC MIZUHO FORWARDS CASH COLLATERAL USD	(530,000)	(530,000)	(530,000)
CDL HOSPITALITY TRUSTS STAPLED SECURITY	87,400	80,929	73,546
CECONOMY AG COMMON STOCK	9,122	18,079	24,950
CELESTICA INC COMMON STOCK	63,078	1,466,940	1,854,347
CELLCOM ISRAEL LTD COMMON STOCK ILS.01	10,016	34,398	41,167
CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	5,114	187,004	202,821
CEMBRA MONEY BANK AG COMMON STOCK CHF1.0	2,978	245,594	232,112
CEMENTIR HOLDING NV COMMON STOCK EUR1.0	4,825	32,657	50,848
CENGAGE COMMON STOCK	12,793	153,522	127,399
CENTAMIN PLC COMMON STOCK	115,246	155,458	146,475
CENTESSA PHARMACEUTICALS ADR ADR USD.0001	3,462	87,896	27,557
CENTRAL ASIA METALS PLC COMMON STOCK	17,089	50,757	39,387
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	2,682	101,965	118,115
CENTRAL GLASS CO LTD COMMON STOCK	2,000	42,594	37,807
CENTURIA CAPITAL GROUP STAPLED SECURITY	62,980	72,979	75,420
CENTURIA INDUSTRIAL REIT REIT	53,664	113,353	119,007
CENTURIA OFFICE REIT REIT	42,737	43,768	39,077
CENTURY COMMUNITIES INC COMMON STOCK USD.01	2,345	146,575	213,723
CERES POWER HOLDINGS PLC COMMON STOCK GBP.1	123	22,638	289
CEREVEL THERAPEUTICS HOLDING COMMON STOCK USD.0001	9,016	226,102	382,278
CERUS CORP COMMON STOCK USD.001	22,497	82,114	48,594
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	1,171	99,769	93,095
CGG SA COMMON STOCK EUR.01	73,638	49,680	48,644
CGI INC COMMON STOCK	76,675	6,604,018	8,220,327
CHALICE MINING LTD COMMON STOCK	19,482	71,665	22,533
CHALLENGER LTD COMMON STOCK	45,072	230,775	199,599
CHAMPION IRON LTD COMMON STOCK	13,223	66,633	75,701
CHAMPION REIT REIT	238,000	93,224	74,675
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	11,554	2,408,368	2,731,366
CHARTER HALL GROUP REIT	46,725	322,191	383,869
CHARTER HALL LONG WALE REIT REIT	644,216	1,925,363	1,652,823
CHARTER HALL RETAIL REIT REIT	63,242	161,861	155,783
CHARTER HALL SOCIAL INFRASTR REIT	33,169	74,458	67,672
CHECKERS TOPCO LLC CL A UNITS EQUITY	45,960	182,921	182,921
CHEGG INC COMMON STOCK USD.001	5,606	56,900	63,684
CHENIERE ENERGY INC COMMON STOCK USD.003	306,982	46,213,867	52,404,897
CHEWY INC CLASS A COMMON STOCK USD.01	9,945	183,251	235,000
CHOFU SEISAKUSHO CO LTD COMMON STOCK	1,500	21,328	21,641
CHOICE HOTELS INTL INC COMMON STOCK USD.01	1,965	221,338	222,635
CHOW SANG SANG HLDG COMMON STOCK HKD.25	37,000	48,304	42,551
CHUDENKO CORP COMMON STOCK	2,500	39,562	45,733
CHUGIN FINANCIAL GROUP INC COMMON STOCK	15,900	115,024	112,951
CHUGOKU ELECTRIC POWER CO COMMON STOCK	29,100	154,372	207,754
CHUGOKU MARINE PAINTS LTD COMMON STOCK	1,100	11,466	12,937
CHUY S HOLDINGS INC COMMON STOCK USD.01	23,932	677,276	914,920
CI TAKIRON CORP COMMON STOCK	4,800	18,272	22,335
CIA DE DISTRIBUCION INTEGRAL COMMON STOCK EUR.2	5,800	146,190	156,843
CIBUS NORDIC REAL ESTAT PUBL COMMON STOCK	5,236	67,423	69,568
CIE AUTOMOTIVE SA COMMON STOCK EUR.25	4,126	107,241	117,226
CIENA CORP COMMON STOCK USD.01	44,603	1,987,709	2,007,581
CIR SPA COMPAGNIE INDUSTRIAL COMMON STOCK	65,700	30,466	31,244
CIRRUS LOGIC INC COMMON STOCK USD.001	18,350	1,373,623	1,526,537
CITIZEN WATCH CO LTD COMMON STOCK	18,300	83,068	109,167
CITYCHAMP WATCH + JEWELLERY COMMON STOCK HKD.1	74,000	11,567	10,898
CITYCON OYJ COMMON STOCK	8,560	56,532	49,170
CKD CORP COMMON STOCK	55,700	863,921	1,003,532
CLAL INSURANCE ENTERPR HLDGS COMMON STOCK ILS1.0	6,346	104,920	101,634
CLARIANE SE COMMON STOCK EUR5.0	1,664	78,669	4,429
CLARKSON PLC COMMON STOCK GBP.25	22,542	874,904	909,511
CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	176,155	827,094	674,674
CLEAN HARBORS INC COMMON STOCK USD.01	18,824	2,590,869	3,284,976
CLEAN HARBORS INC COMMON STOCK USD.01	4,812	654,909	839,742
CLEARFIELD INC COMMON STOCK USD.01	13,420	534,729	390,254
CLEARWAY ENERGY INC A COMMON STOCK USD.01	4,963	143,061	126,954
CLOETTA AB B SHS COMMON STOCK SEK5.0	18,924	37,125	34,401
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	14,927	185,777	151,090
CLOVER HEALTH INVESTMENTS CO COMMON STOCK USD.0001	120,169	135,785	114,413
CLS HOLDINGS PLC REIT GBP.025	16,382	29,067	21,301
COATS GROUP PLC COMMON STOCK GBP.05	156,485	125,537	154,403
COCA COLA BOTTLERS JAPAN HOL COMMON STOCK	13,200	144,459	189,555
COCHLEAR LTD COMMON STOCK	3,213	467,054	654,801
CODEXIS INC COMMON STOCK USD.0001	95,721	286,797	291,949
COFACE SA COMMON STOCK EUR2.0	65,297	843,897	854,023
COFINIMMO REIT	3,624	310,936	285,832
COHERUS BIOSCIENCES INC COMMON STOCK USD.0001	400	354,304	1,332
COLONY BANKCORP COMMON STOCK USD1.0	1,560	19,796	20,748
COLOPL INC COMMON STOCK	5,800	27,093	24,314
COLRUYT GROUP N.V COMMON STOCK	4,209	156,587	189,699
COMET HOLDING AG REG COMMON STOCK CHF1.0	4,054	1,062,564	1,277,397
COMFORIA RESIDENTIAL REIT IN REIT	67	150,921	150,653
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	1,543	256,382	317,349
COMFORTDELGRO CORP LTD COMMON STOCK	144,700	127,369	153,574
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	7,577	419,722	404,688
COMPAGNIE DES ALPES COMMON STOCK	1,967	29,765	30,681
COMPUGROUP MEDICAL SE + CO K COMMON STOCK	17,984	787,702	752,922

Corporate stocks - common (continued):

COMSYS HOLDINGS CORP	COMMON STOCK	11,100	$ 197,091	$ 244,865
CONN S INC	COMMON STOCK USD.01	22,110	198,737	98,168
CONNECTONE BANCORP INC	COMMON STOCK	10,395	217,808	238,149
CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	940	26,585	33,851
CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	33,343	891,140	1,451,087
CONTACT ENERGY LTD	COMMON STOCK	28,905	140,829	146,593
CONTRA AKOUOS INC	COMMON STOCK	6,862	5,421	5,421
CONTRA SURFACE ONCOLOG	COMMON STOCK	11,168	-	-
CONVATEC GROUP PLC	COMMON STOCK GBP.1	532,221	1,484,504	1,656,836
COOL CO LTD	COMMON STOCK USD1.0	2,573	30,374	32,429
COOR SERVICE MANAGEMENT	COMMON STOCK SEK1.0	9,106	34,220	39,414
COPA HOLDINGS SA CLASS A	COMMON STOCK	909	83,207	96,636
CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	42,153	1,081,635	1,369,129
CORE LITHIUM LTD	COMMON STOCK	188,367	34,971	32,133
COREM PROPERTY GROUP B SHARE	COMMON STOCK SEK1.0	26,166	21,069	27,574
CORONADO GLOBAL RESOURCE CDI	CDI	49,756	65,874	59,754
CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	6,065	66,573	80,948
COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	32,800	1,187,074	1,318,236
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	1,638	56,626	75,414
COVESTRO AG	COMMON STOCK	17,345	799,490	1,009,357
COVIVIO	REIT EUR3.0	14,752	626,432	793,279
CRA INTERNATIONAL INC	COMMON STOCK	5,651	691,852	558,601
CRANSWICK PLC	COMMON STOCK GBP.1	9,198	340,558	446,511
CREADES AB A SHARES	COMMON STOCK SEK.03	5,589	41,603	39,874
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	386	190,816	205,634
CREDIT CORP GROUP LTD	COMMON STOCK	6,618	56,782	73,201
CREDIT SAISON CO LTD	COMMON STOCK	14,800	194,731	272,894
CREDIT SUISSE	BOC CCWFSTUS6	(150,000)	(150,000)	(150,000)
CREDITO EMILIANO SPA	COMMON STOCK EUR1.0	8,111	57,768	72,037
CREDO TECHNOLOGY GROUP HOLDI	COMMON STOCK USD.00005	35,493	450,487	691,049
CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	23,834	67,247	65,993
CROCS INC	COMMON STOCK USD.001	3,379	396,413	315,632
CROMWELL PROPERTY GROUP	REIT	148,543	65,671	42,570
CROMWELL REIT EUR	REIT	31,120	49,987	48,815
CROPENERGIES AG	COMMON STOCK	2,783	36,964	35,354
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	5,011	133,142	113,449
CSR LTD	COMMON STOCK	320,749	1,181,991	1,444,496
CTS EVENTIM AG + CO KGAA	COMMON STOCK	9,406	639,194	650,435
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	5,999	598,951	650,832
CURIOSITYSTREAM INC	COMMON STOCK	8,319	9,484	4,493
CURRYS PLC	COMMON STOCK GBP.001	97,847	63,087	62,991
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	5,591	971,363	1,245,619
CUSTODIAN PROPERTY INCOME RE	REIT GBP.01	41,355	46,144	46,182
CVR ENERGY INC	COMMON STOCK USD.01	29,393	1,002,641	890,608
CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	3,990	693,645	874,010
CYTOKINETICS INC	COMMON STOCK USD.001	9,518	318,587	794,658
D AMICO INTERNATIONAL SHIPPI	COMMON STOCK	2,211	11,033	13,799
D/S NORDEN	COMMON STOCK DKK1.0	25,712	1,488,373	1,223,047
DAH SING BANKING GROUP LTD	COMMON STOCK	41,200	29,236	26,592
DAH SING FINANCIAL HOLDINGS	COMMON STOCK	20,000	47,321	40,981
DAICEL CORP	COMMON STOCK	22,800	167,338	220,916
DAIDO STEEL CO LTD	COMMON STOCK	12,500	82,532	133,086
DAIHEN CORP	COMMON STOCK	1,900	57,679	86,927
DAIHO CORP	COMMON STOCK	600	17,894	15,811
DAIICHIKOSHO CO LTD	COMMON STOCK	5,000	76,357	74,000
DAIKI ALUMINIUM INDUSTRY CO	COMMON STOCK	1,700	15,493	14,229
DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	3,600	78,301	97,929
DAIWA HOUSE REIT INVESTMENT	REIT	282	541,352	503,471
DAIWA OFFICE INVESTMENT CORP	REIT	28	116,659	132,075
DAIWA SECURITIES LIVING INVE	REIT	199	169,605	147,224
DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	20,599	74,005	105,127
DANIELI + CO	COMMON STOCK EUR1.0	458	10,167	14,849
DANYA CEBUS LTD	COMMON STOCK ILS1.0	668	16,279	18,458
DATA 3 LTD	COMMON STOCK	3,366	18,668	19,385
DATALOGIC SPA	COMMON STOCK EUR.52	2,249	18,407	16,794
DCM HOLDINGS CO LTD	COMMON STOCK	10,400	94,411	95,384
DD GROUP CO LTD	COMMON STOCK	4,000	35,748	36,800
DE GREY MINING LTD	COMMON STOCK	48,200	40,802	41,276
DE LONGHI SPA	COMMON STOCK EUR1.5	18,010	564,326	607,188
DECKERS OUTDOOR CORP	COMMON STOCK USD.01	1,055	600,611	705,194
DEEP YELLOW LTD	COMMON STOCK	24,348	16,628	18,109
DELEK AUTOMOTIVE SYSTEMS LTD	COMMON STOCK ILS1.0	60,032	679,550	387,776
DELEK GROUP LTD	COMMON STOCK ILS1.0	5,996	702,551	779,328
DELEK US HOLDINGS INC	COMMON STOCK USD.01	6,128	168,631	158,102
DEME GROUP	COMMON STOCK	366	44,126	45,039
DENKA CO LTD	COMMON STOCK	7,800	173,961	138,096
DENTSU SOKEN INC	COMMON STOCK	12,001	382,396	497,133
DERICHEBOURG	COMMON STOCK EUR.25	158,823	969,614	891,254
DERWENT LONDON PLC	REIT GBP.05	9,544	271,215	287,134
DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	13,457	103,056	92,090
DEUTZ AG	COMMON STOCK	11,846	52,480	62,811
DEXUS INDUSTRIA REIT	REIT	21,061	40,997	39,951
DFDS A/S	COMMON STOCK DKK20.0	3,479	127,324	114,964
DIAMONDBACK ENERGY INC	COMMON STOCK USD.01	1,242	169,881	192,609
DIC CORP	COMMON STOCK	7,400	130,240	145,475
DIGITAL CORE REIT MANAGEMENT	REIT	78,300	39,087	50,504
DIGITALBRIDGE GROUP INC	COMMON STOCK USD.01	515,565	7,114,542	9,043,010
DILLARDS INC CL A	COMMON STOCK	-	938,036	-
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	9,911	69,682	85,166
DIPLOMA PLC	COMMON STOCK GBP.05	16,179	724,657	738,787
DIRECIONAL ENGENHARIA SA	COMMON STOCK	144,346	603,378	665,330
DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	130,535	340,821	302,776
DISCOVERIE GROUP PLC	COMMON STOCK GBP.05	4,601	42,308	46,336
DISH NETWORK CORP A	COMMON STOCK USD.01	82,000	493,731	473,140

Corporate stocks - common (continued):

DIVERSIFIED ENERGY CO PLC COMMON STOCK GBP.01	4,796	$ 138,927	$ 68,170
DKSH HOLDING AG COMMON STOCK CHF.1	2,283	165,530	158,412
DMC GLOBAL INC COMMON STOCK USD.05	29,697	577,310	558,898
DNO ASA COMMON STOCK NOK.25	262,921	309,358	260,702
DNOW INC COMMON STOCK USD.01	67,056	712,828	759,074
DO + CO AG COMMON STOCK	9,376	886,579	1,392,008
DOCMORRIS AG COMMON STOCK CHF5.75	581	17,256	50,910
DOF GROUP ASA COMMON STOCK NOK2.5	14,607	70,819	81,566
DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	805	56,785	69,375
DOMETIC GROUP AB COMMON STOCK	7,854	57,594	70,233
DOMETIC GROUP AB COMMON STOCK	31,472	202,768	281,435
DOMO INC CLASS B COMMON STOCK USD.001	26,402	367,301	271,677
DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	11,829	640,102	737,775
DORMAKABA HOLDING AG COMMON STOCK CHF.1	211	108,141	113,817
DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	23,142	781,383	851,163
DOUGLAS DYNAMICS INC COMMON STOCK USD.01	25,147	921,768	746,363
DOUTOR NICHIRES HOLDINGS CO COMMON STOCK	2,800	36,479	43,277
DOWA HOLDINGS CO LTD COMMON STOCK	1,900	55,006	69,434
DOWLAIS GROUP PLC COMMON STOCK	139,158	180,772	189,550
DOWNER EDI LTD COMMON STOCK	63,745	162,728	191,384
DRAX GROUP PLC COMMON STOCK GBP.1155172	37,892	296,649	236,548
DROPBOX INC CLASS A COMMON STOCK USD.00001	38,494	899,585	1,134,803
DS SMITH PLC COMMON STOCK GBP.1	136,555	526,368	534,949
DUCKHORN PORTFOLIO INC/THE COMMON STOCK USD.01	34,555	539,690	340,367
DUCOMMUN INC COMMON STOCK USD.01	14,480	723,421	753,829
DUERR AG COMMON STOCK	3,308	110,497	78,126
DUNELM GROUP PLC COMMON STOCK GBP.01	127,431	1,508,081	1,782,065
DUOLINGO COMMON STOCK USD.0001	1,014	240,902	230,026
E COMMODITIES HOLDINGS LTD COMMON STOCK	54,000	10,932	10,719
EAGLE HOSPITALITY TRUST UNIT	47,000	6,439	6,439
EAGLE INDUSTRY CO LTD COMMON STOCK	2,100	24,204	23,833
EAGLE MATERIALS INC COMMON STOCK USD.01	1,929	284,648	391,278
EAST WEST BANCORP INC COMMON STOCK USD.001	12,056	794,490	867,429
EASYJET PLC COMMON STOCK GBP.2728571	29,779	138,090	193,608
EBARA CORP COMMON STOCK	1,100	60,005	65,135
ECHOSTAR CORP A COMMON STOCK USD.001	68,648	1,178,953	1,137,497
EDGEWISE THERAPEUTICS INC COMMON STOCK USD.0001	17,857	121,283	195,356
EDION CORP COMMON STOCK	6,700	65,301	74,708
EDREAMS ODIGEO SL COMMON STOCK EUR.1	3,317	15,654	28,104
EFG INTERNATIONAL AG COMMON STOCK CHF.5	9,189	88,824	117,913
EIZO CORP COMMON STOCK	1,300	33,745	45,506
ELASTIC NV COMMON STOCK EUR.01	24,979	1,419,985	2,815,133
ELCO LTD COMMON STOCK ILS.25	809	22,961	25,634
ELDERS LTD COMMON STOCK	15,327	103,532	78,752
ELECOM CO LTD COMMON STOCK	58,189	598,763	724,783
ELECTRIC POWER DEVELOPMENT C COMMON STOCK	23,400	370,087	379,847
ELEMATEC CORP COMMON STOCK	26,132	318,552	324,935
ELEMENT FLEET MANAGEMENT COR COMMON STOCK	72,900	1,106,200	1,191,964
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	311,627	5,688,364	7,211,048
ELEMENTIS PLC COMMON STOCK GBP.05	39,294	56,909	63,917
ELF BEAUTY INC COMMON STOCK USD.01	13,317	1,181,148	1,922,175
ELIOR GROUP COMMON STOCK EUR.01	11,084	39,037	35,899
ELIS SA COMMON STOCK EUR1.0	18,477	276,715	385,557
ELKEM ASA COMMON STOCK NOK5.0	28,899	103,579	60,213
ELRINGKLINGER AG COMMON STOCK	2,941	21,313	17,933
EMBRACER GROUP AB COMMON STOCK SEK.0013	11	119,430	168
EMBRAER SA SPON ADR ADR	51,505	648,132	950,267
EMCOR GROUP INC COMMON STOCK USD.01	6,842	1,220,434	1,473,972
EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	98,234	510,069	235,762
EMPIRIC STUDENT PROPERTY PLC REIT GBP.01	59,125	60,466	71,453
EN JAPAN INC COMMON STOCK	55,920	1,024,899	1,080,877
ENAV SPA COMMON STOCK NPV	25,887	108,631	98,256
ENBRIDGE INC COMMON STOCK	57,765	2,247,359	2,080,695
ENCAVIS AG COMMON STOCK	38,683	760,590	666,179
ENCE ENERGIA Y CELULOSA SA COMMON STOCK EUR.9	13,800	42,154	43,171
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	8,216	543,257	548,172
ENCORE WIRE CORP COMMON STOCK USD.01	4,630	764,142	988,968
ENDAVA PLC SPON ADR ADR GBP.0002	6,290	434,427	489,677
ENERGEAN PLC COMMON STOCK GBP.01	300	224,992	4,023
ENERGY RECOVERY INC COMMON STOCK USD.001	37,763	773,764	711,455
ENERSYS COMMON STOCK USD.01	106,172	7,909,023	10,719,125
ENGAGESMART INC COMMON STOCK USD.001	2,146	37,770	49,143
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	26,210	1,261,080	1,450,986
ENOVIS CORP COMMON STOCK USD.001	22,766	1,220,127	1,275,351
ENQUEST PLC COMMON STOCK GBP.05	93,210	19,973	17,919
ENSIGN GROUP INC/THE COMMON STOCK USD.001	28,891	2,711,374	3,241,859
ENTEGRIS INC COMMON STOCK USD.01	22,830	2,135,598	2,735,491
ENTERPRISE BANCORP INC COMMON STOCK USD.01	3,879	122,448	125,137
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	9,915	440,791	442,705
ENTRA ASA COMMON STOCK NOK1.0	7,154	74,026	81,291
ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	63,922	298,357	266,555
EQUITAL LTD COMMON STOCK ILS1.0	2,329	68,567	71,793
EQUITRANS MIDSTREAM CORP COMMON STOCK	325,436	3,077,131	3,312,938
EQUITY COMMONWEALTH REIT USD.01	39,675	764,810	761,760
ERAMET COMMON STOCK EUR3.05	548	47,487	43,282
EREX CO LTD COMMON STOCK	900	4,012	4,986
ERG SPA COMMON STOCK EUR.1	5,845	169,467	186,340
ES CON JAPAN LTD COMMON STOCK	3,800	22,854	25,094
ESC GCI LIBERTY INC SR COMMON STOCK	93,038	-	-
ESR LOGOS REIT REIT	697,567	183,777	169,223
ESSENTRA PLC COMMON STOCK GBP.25	29,057	81,316	62,823
EUROAPI SASU COMMON STOCK	5,101	29,027	32,288
EUROCOMMERCIAL PROPERTIES NV REIT EUR10.0	31,115	750,123	763,040
EURONAV NV COMMON STOCK	9,728	174,068	171,614

Corporate stocks - common (continued):

EURONET WORLDWIDE INC	COMMON STOCK USD.02	91,132	$ 8,217,699	$ 9,248,987
EUROPEAN WAX CENTER INC A	COMMON STOCK USD.00001	33,358	565,463	453,335
EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	8,487	100,600	39,859
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	75,873	650,517	634,298
EVERBRIDGE INC	COMMON STOCK USD.001	4,334	141,115	105,360
EVERCORE INC A	COMMON STOCK USD.01	2,571	319,240	439,770
EVEREST GROUP LTD	COMMON STOCK USD.01	5,224	1,972,906	1,847,102
EVN AG	COMMON STOCK	3,439	64,746	108,078
EVOLENT HEALTH INC A	COMMON STOCK USD.01	22,327	690,474	737,461
EVOLUTION MINING LTD	COMMON STOCK	182,169	374,742	492,240
EVT LTD	COMMON STOCK	8,801	73,873	73,446
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	18,173	118,026	145,202
EXACT SCIENCES CORP	COMMON STOCK USD.01	8,742	557,274	646,733
EXCLUSIVE NETWORKS SA	COMMON STOCK EUR.08	588	11,184	12,614
EXEDY CORP	COMMON STOCK	3,200	41,628	58,879
EXELIXIS INC	COMMON STOCK USD.001	81,652	1,392,439	1,958,831
EXEO GROUP INC	COMMON STOCK	9,200	158,399	204,582
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	35,907	1,132,934	1,107,731
EXMAR NV	COMMON STOCK	1,223	12,248	10,268
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	4,490	438,102	69,685
EXPENSIFY INC A	COMMON STOCK USD.0001	12,858	98,361	31,759
EXPONENT INC	COMMON STOCK USD.001	8,015	794,206	705,641
EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	56,450	1,005,715	898,684
EZAKI GLICO CO LTD	COMMON STOCK	3,300	90,155	97,727
EZCORP INC CL A	COMMON STOCK USD.01	60,588	496,026	529,539
FABEGE AB	COMMON STOCK SEK30.82	22,795	192,977	244,737
FABRINET	COMMON STOCK USD.01	4,153	586,001	790,441
FAES FARMA SA	COMMON STOCK EUR.1	31,422	118,011	109,685
FAGRON	COMMON STOCK	25,126	451,438	461,018
FAIR ISAAC CORP	COMMON STOCK USD.01	219	132,741	254,918
FANCL CORP	COMMON STOCK	2,600	40,046	43,727
FAR EAST CONSORTIUM INTERNAT	COMMON STOCK HKD.1	123,581	30,066	21,999
FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	98,200	44,543	49,506
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	35,634	160,650	252,886
FASTLY INC CLASS A	COMMON STOCK USD.00002	10,106	90,080	179,887
FATE THERAPEUTICS INC	COMMON STOCK USD.001	59,887	447,677	223,977
FATTAL HOLDINGS 1998 LTD	COMMON STOCK	502	42,659	55,624
FB FINANCIAL CORP	COMMON STOCK USD1.0	7,948	263,141	316,728
FCC CO LTD	COMMON STOCK	3,700	38,836	45,666
FD TECHNOLOGIES PLC	COMMON STOCK GBP.005	797	10,089	11,684
FDM GROUP HOLDINGS PLC	COMMON STOCK GBP.01	8,990	65,945	52,546
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	6,868	774,092	1,313,299
FERREXPO PLC	COMMON STOCK GBP.1	30,403	53,529	34,979
FERROTEC HOLDINGS CORP	COMMON STOCK	2,300	49,150	43,364
FIBI HOLDINGS	COMMON STOCK ILS.05	1,762	72,360	77,068
FIELMANN GROUP AG	COMMON STOCK	7,932	418,204	426,188
FILA SPA	COMMON STOCK NPV	3,014	23,317	29,232
FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	853	16,467	18,169
FINANCIAL PARTNERS GROUP	COMMON STOCK	6,100	59,444	72,778
FINNAIR OYJ	COMMON STOCK EUR.85	304,454	28,081	13,385
FIRST ADVANTAGE CORP	COMMON STOCK USD.001	16,559	246,977	274,383
FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	11,366	156,254	167,080
FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	2,381	87,026	95,478
FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	192	276,781	272,442
FIRST FOUNDATION INC	COMMON STOCK USD.001	8,738	63,562	84,584
FIRST HORIZON CORP	COMMON STOCK USD.625	95,702	1,296,326	1,355,140
FIRST INTERNET BANCORP	COMMON STOCK	5,080	75,352	122,885
FIRST INTERSTATE BANCSYS A	COMMON STOCK	7,271	176,035	223,583
FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	3,679	138,494	151,006
FIRST MERCHANTS CORP	COMMON STOCK	767	21,176	28,440
FIRST NORTHWEST BANCORP	COMMON STOCK	4,600	70,656	73,324
FIRST PACIFIC CO	COMMON STOCK USD.01	230,000	70,967	91,605
FIRST RESOURCES LTD	COMMON STOCK	29,400	32,553	31,872
FIRSTGROUP PLC	COMMON STOCK GBP.05	43,380	52,704	96,776
FIRSTSERVICE CORP	COMMON STOCK	5,115	697,808	832,652
FISCHER (GEORG) REG	COMMON STOCK CHF1.0	4,075	268,483	295,827
FISERV INC	COMMON STOCK USD.01	91,605	9,258,517	12,168,808
FIVE9 INC	COMMON STOCK USD.001	14,060	893,077	1,106,381
FLETCHER BUILDING LTD	COMMON STOCK	76,512	227,614	231,560
FLEX LNG LTD	COMMON STOCK USD.1	2,881	92,833	84,651
FLEX LTD	COMMON STOCK	113,237	2,979,583	3,449,199
FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	8,520	103,550	118,365
FLOW TRADERS LTD	COMMON STOCK	3,229	91,838	64,062
FLOWSERVE CORP	COMMON STOCK USD1.25	19,611	746,327	808,365
FLSMIDTH + CO A/S	COMMON STOCK DKK20.0	3,303	123,755	140,571
FLUENT INC	COMMON STOCK	22,748	24,795	15,241
FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	5,087	815,514	1,061,340
FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	1,281	223,009	267,265
FLUIDRA SA	COMMON STOCK EUR1.0	44,174	1,000,702	919,820
FLUOR CORP	COMMON STOCK USD.01	5,392	212,233	211,205
FMC CORP	COMMON STOCK USD.1	117,638	14,361,829	7,417,076
FNAC DARTY SA	COMMON STOCK EUR1.0	1,135	42,439	34,479
FNB CORP	COMMON STOCK USD.01	24,927	269,443	343,245
FOOD + LIFE COMPANIES LTD	COMMON STOCK	6,900	138,325	141,788
FORMFACTOR INC	COMMON STOCK USD.001	7,721	257,391	322,043
FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	1,581	118,350	101,905
FORMYCON AG	COMMON STOCK	547	39,330	34,079
FORTERRA PLC	COMMON STOCK	20,286	45,534	45,722
FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD.01	9,578	583,767	729,269
FORTUNE REIT	REIT	149,000	118,514	94,645
FORVIA	COMMON STOCK EUR7.0	15,627	244,256	352,498
FOX WIZEL LTD	COMMON STOCK ILS.01	766	49,158	52,245
FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	3,681	154,899	222,666
FRASERS HOSPITALITY TRUST	STAPLED SECURITY	75,700	25,117	28,407

Corporate stocks - common (continued):

FRASERS LOGISTICS + COMMERCI	REIT	157,000	$ 135,881	$ 136,874
FREENET AG	COMMON STOCK	11,784	262,684	329,856
FREYR BATTERY SA	COMMON STOCK USD.0001	4,949	39,669	9,255
FRONTDOOR INC	COMMON STOCK USD.01	7,663	270,696	269,891
FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25	11,927	259,139	302,230
FRONTIER REAL ESTATE INVEST	REIT	48	184,236	147,425
FRONTLINE PLC	COMMON STOCK	6,606	93,724	131,981
FTI CONSULTING INC	COMMON STOCK USD.01	1,906	348,505	379,580
FUGRO NV	COMMON STOCK EUR.05	97,719	1,182,586	1,871,772
FUGRO NV	COMMON STOCK EUR.05	11,216	138,378	214,838
FUJI CO LTD	COMMON STOCK	1,800	22,830	24,501
FUJI CORP/AICHI	COMMON STOCK	7,200	106,691	123,847
FUJI ELECTRIC CO LTD	COMMON STOCK	26,835	1,098,969	1,155,211
FUJI MEDIA HOLDINGS INC	COMMON STOCK	24,988	240,288	278,009
FUJI OIL HOLDINGS INC	COMMON STOCK	45,457	676,565	782,713
FUJI SEAL INTERNATIONAL INC	COMMON STOCK	9,471	121,236	115,146
FUJICCO CO LTD	COMMON STOCK	1,800	26,125	24,769
FUJIKURA COMPOSITES INC	COMMON STOCK	28,140	211,222	275,252
FUJIKURA LTD	COMMON STOCK	11,900	95,532	91,542
FUJIMORI KOGYO CO LTD	COMMON STOCK	1,400	32,150	37,537
FUJITEC CO LTD	COMMON STOCK	23,936	565,337	607,144
FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	52,000	1,124,740	1,227,153
FUKUOKA REIT CORP	REIT	63	81,000	76,549
FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	1,900	44,136	54,650
FULTON FINANCIAL CORP	COMMON STOCK USD2.5	5,843	98,338	96,176
FURUKAWA CO LTD	COMMON STOCK	2,400	23,010	32,464
FURUKAWA ELECTRIC CO LTD	COMMON STOCK	6,600	122,426	103,789
FUTURE PLC	COMMON STOCK GBP.15	5,231	56,636	53,048
FUYO GENERAL LEASE CO LTD	COMMON STOCK	1,700	114,342	147,656
G CITY LTD	COMMON STOCK ILS1.0	8,405	26,165	27,800
G III APPAREL GROUP LTD	COMMON STOCK USD.01	9,699	333,592	329,572
G TEKT CORP	COMMON STOCK	2,200	24,318	26,778
G.U.D. HOLDINGS LTD	COMMON STOCK	13,848	74,030	113,390
G8 EDUCATION LTD	COMMON STOCK	70,096	52,475	56,439
GALAPAGOS NV	COMMON STOCK	2,974	121,406	127,073
GALENICA AG	COMMON STOCK CHF.1	1,712	143,031	147,981
GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	13,996	2,004,856	1,761,015
GAP INC/THE	COMMON STOCK USD.05	5,425	114,047	113,437
GATX CORP	COMMON STOCK USD.625	14,700	1,630,217	1,767,234
GAV YAM LANDS CORP LTD	COMMON STOCK ILS1.0	-	1	1
GB GROUP PLC	COMMON STOCK GBP.025	24,868	90,467	86,863
GENESIS MINERALS LTD	COMMON STOCK	60,816	63,020	74,281
GENPACT LTD	COMMON STOCK USD.01	7,723	357,729	268,065
GENUIT GROUP PLC	COMMON STOCK GBP.001	24,536	83,888	126,209
GERRESHEIMER AG	COMMON STOCK	3,408	275,690	355,195
GESTAMP AUTOMOCION SA	COMMON STOCK EUR.5	80,339	349,459	311,323
GIORDANO INTERNATIONAL LTD	COMMON STOCK HKD.05	112,000	42,629	37,866
GITLAB INC CL A	COMMON STOCK USD.0000025	2,724	163,731	171,503
GL EVENTS	COMMON STOCK EUR4.0	648	13,532	14,044
GLANBIA PLC	COMMON STOCK EUR.06	160,070	2,211,237	2,636,406
GLOBAL ONE REIT	REIT	101	81,879	78,447
GLOBE LIFE INC	COMMON STOCK USD1.0	4,635	538,943	564,172
GLOBERIDE INC	COMMON STOCK	1,000	17,667	14,236
GLORY LTD	COMMON STOCK	4,100	68,597	78,289
GMO INTERNET GROUP INC	COMMON STOCK	2,700	43,002	49,086
GODO STEEL LTD	COMMON STOCK	26,845	788,027	877,823
GOLDCREST CO LTD	COMMON STOCK	1,800	23,653	28,217
GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	240,600	44,848	47,423
GOLDEN OCEAN GROUP LTD	COMMON STOCK	13,113	114,876	127,080
GOLDMAN CCP USD	GOLDMAN CCP CCGSCCUS0	391,000	391,000	391,000
GOODMAN PROPERTY TRUST	REIT	55,531	73,477	80,164
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	5,074	308,912	384,609
GOPRO INC CLASS A	COMMON STOCK USD.0001	57,827	287,978	200,660
GRACO INC	COMMON STOCK USD1.0	39,256	2,640,359	3,405,851
GRACO INC	COMMON STOCK USD1.0	28,867	1,968,434	2,504,501
GRAFTON GROUP PLC UTS CDI	UNIT EUR.05	106,984	1,062,158	1,242,587
GRAINGER PLC	COMMON STOCK GBP.05	69,090	209,747	232,873
GRAM CAR CARRIERS ASA	COMMON STOCK NOK2.91472	356	6,622	7,291
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	60,527	566,737	680,646
GRANGES AB	COMMON STOCK SEK1.339775	17,132	163,397	197,196
GRANITE POINT MORTGAGE TRUST	REIT USD.01	14,789	70,379	87,847
GRAY TELEVISION INC	COMMON STOCK	16,683	121,774	149,480
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	20,512	121,693	109,825
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	22,254	539,214	1,155,873
GREENCORE GROUP PLC	COMMON STOCK GBP.01	49,289	38,034	60,603
GREGGS PLC	COMMON STOCK GBP.02	24,773	699,095	821,728
GREIF INC CL A	COMMON STOCK	1,457	97,706	95,565
GRENKE AG	COMMON STOCK	2,727	59,972	75,460
GRIEG SEAFOOD ASA	COMMON STOCK NOK4.0	4,797	37,247	32,261
GRIFOLS SA	COMMON STOCK EUR.25	42,661	655,882	728,324
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	137,462	3,970,409	3,705,976
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	156	37,317	47,539
GROWTHPOINT PROPERTIES AUSTR	REIT	114,128	199,917	181,450
GRUMA S.A.B. B	COMMON STOCK	35,830	637,343	658,310
GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	5,577	187,852	190,364
GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	72,800	535,506	860,127
GUARDANT HEALTH INC	COMMON STOCK USD.00001	1,327	37,039	35,895
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	12,935	1,105,915	1,410,432
GULF KEYSTONE PETROLEUM LTD	COMMON STOCK USD1.0	23,031	51,008	37,904
GULFPORT ENERGY CORP	COMMON STOCK USD.0001	2,504	283,491	333,533
GUNMA BANK LTD/THE	COMMON STOCK	31,700	120,856	155,150
GUNZE LTD	COMMON STOCK	1,400	44,825	49,652
GXO LOGISTICS INC	COMMON STOCK USD.01	13,198	721,359	807,190
H I S CO LTD	COMMON STOCK	63,152	1,318,854	815,810

Corporate stocks - common (continued):

H LUNDBECK A/S	COMMON STOCK DKK1.0	312,646	$ 1,547,960	$ 1,517,747
H LUNDBECK A/S A SHS	COMMON STOCK DKK1.0	4,102	14,058	17,445
H.U. GROUP HOLDINGS INC	COMMON STOCK	5,300	99,225	100,132
H2O RETAILING CORP	COMMON STOCK	75,601	801,310	818,859
H2O RETAILING CORP	COMMON STOCK	9,300	95,649	100,731
HACHIJUNI BANK LTD/THE	COMMON STOCK	60,800	289,851	338,846
HAFNIA LTD	COMMON STOCK USD.01	290,117	1,585,030	2,005,397
HAGIWARA ELECTRIC HOLDINGS C	COMMON STOCK	13,553	364,436	468,174
HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	250,005	25,351	48,345
HAKUHODO DY HOLDINGS INC	COMMON STOCK	186,720	1,525,863	1,431,061
HALFORDS GROUP PLC	COMMON STOCK GBP.01	21,798	55,063	55,382
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	38,510	1,357,181	1,423,330
HAMAKYOREX CO LTD	COMMON STOCK	1,500	36,220	42,293
HAMBORNER REIT AG	REIT NPV	7,164	51,563	53,892
HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	1,465	33,152	27,091
HAMILTON INSURANCE GROU CL B	COMMON STOCK USD.01	15,524	232,447	232,084
HAMILTON LANE INC CLASS A	COMMON STOCK	8,424	609,695	955,619
HAMMERSON PLC	REIT GBP.05	373,328	109,688	135,161
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	24,859	1,125,045	1,207,899
HANESBRANDS INC	COMMON STOCK USD.01	902,625	5,782,311	4,025,708
HANG LUNG GROUP LTD	COMMON STOCK	82,000	147,919	111,734
HANKYU HANSHIN REIT INC	REIT	60	68,312	59,157
HANWA CO LTD	COMMON STOCK	47,298	1,350,303	1,675,795
HANWA CO LTD	COMMON STOCK	3,100	90,450	109,835
HARBOUR ENERGY PLC	COMMON STOCK GBP.00002	114,933	352,297	452,150
HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	10,669	93,737	84,086
HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	31,100	1,009,962	917,690
HARMONIC INC	COMMON STOCK USD.001	79,010	1,006,782	1,030,290
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	7,266	251,057	234,692
HARMONY GOLD MNG SPON ADR	ADR	39,691	237,773	244,100
HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	55,628	153,178	159,423
HASEKO CORP	COMMON STOCK	23,800	267,874	309,275
HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	17,388	796,602	991,985
HAYS PLC	COMMON STOCK GBP.01	77,367	107,676	107,701
HAYWARD HOLDINGS INC	COMMON STOCK USD.001	69,445	833,300	944,452
HAZAMA ANDO CORP	COMMON STOCK	15,700	101,994	124,281
HEALIUS LTD	COMMON STOCK	53,996	112,379	60,240
HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	22,000	39,527	34,091
HEALTH CATALYST INC	COMMON STOCK USD.001	15,934	169,378	147,549
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	54,896	696,548	569,272
HEALTHCO REIT	REIT	42,714	37,526	42,844
HEALTHEQUITY INC	COMMON STOCK USD.0001	12,318	716,374	816,683
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	29,891	1,231,327	1,124,201
HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	26,535	46,005	36,317
HEIWA CORP	COMMON STOCK	5,300	98,409	78,910
HEIWA REAL ESTATE REIT INC	REIT	97	109,760	92,610
HEIWADO CO LTD	COMMON STOCK	2,900	46,454	43,876
HELIA GROUP LTD	COMMON STOCK	30,091	56,117	89,317
HELMERICH + PAYNE	COMMON STOCK USD.1	19,417	738,683	703,284
HENRY SCHEIN INC	COMMON STOCK USD.01	720	57,506	54,511
HERA SPA	COMMON STOCK EUR1.0	30,656	83,117	100,644
HERITAGE COMMERCE CORP	COMMON STOCK	57,586	516,935	571,253
HESS MIDSTREAM LP	CLASS A COMMON STOCK	10,097	327,652	319,368
HEXCEL CORP	COMMON STOCK USD.01	31,353	2,254,999	2,312,284
HF SINCLAIR CORP	COMMON STOCK	24,059	1,285,081	1,336,959
HIDAY HIDAKA CORP	COMMON STOCK	1,500	22,665	30,281
HILTON FOOD GROUP PLC	COMMON STOCK GBP.1	2,667	22,893	27,199
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	4,394	151,451	176,551
HINO MOTORS LTD	COMMON STOCK	18,200	68,857	59,823
HIROGIN HOLDINGS INC	COMMON STOCK	24,300	123,251	155,594
HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	2,600	72,952	79,505
HISCOX LTD	COMMON STOCK GBP.065	34,127	448,689	458,544
HITACHI ZOSEN CORP	COMMON STOCK	5,300	32,302	35,226
HMC CAPITAL LTD	REIT	21,945	63,395	92,241
HMS NETWORKS AB	COMMON STOCK SEK.025	29,299	1,060,890	1,446,075
HOCHSCHILD MINING PLC	COMMON STOCK GBP.01	33,314	29,480	45,484
HOEGH AUTOLINERS ASA	COMMON STOCK	141,157	955,550	1,282,209
HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	16,500	62,361	73,102
HOKKOKU FINANCIAL HOLDINGS I	COMMON STOCK	1,900	64,999	62,264
HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	10,600	78,489	114,549
HOKURIKU ELECTRIC POWER CO	COMMON STOCK	16,400	68,507	85,339
HOME REIT PLC	REIT	75,669	34,634	36,704
HOMECO DAILY NEEDS REIT	REIT	166,982	141,417	139,007
HOMETRUST BANCSHARES INC	COMMON STOCK	1,215	29,923	32,708
HOMOLOGY MEDICINES INC	COMMON STOCK USD.0001	31,186	39,294	18,961
HONEST CO INC/THE	COMMON STOCK USD.001	1,625	87,088	5,363
HONG FOK CORP LTD	COMMON STOCK	31,700	23,075	21,869
HORIBA LTD	COMMON STOCK	1,800	106,113	140,828
HORIZON BANCORP INC/IN	COMMON STOCK	23,669	268,306	338,703
HORNBACH HOLDING AG + CO KGA	COMMON STOCK	796	65,664	58,034
HOSHINO RESORTS REIT INC	REIT	24	113,590	96,354
HOSHIZAKI CORP	COMMON STOCK	21,600	762,231	790,733
HOSIDEN CORP	COMMON STOCK	3,900	46,524	47,581
HOULIHAN LOKEY INC	COMMON STOCK USD.001	17,642	1,657,051	2,115,452
HOUSE FOODS GROUP INC	COMMON STOCK	3,700	79,161	81,753
HOWARD HUGHES HOLDINGS INC	COMMON STOCK	62,560	5,697,265	5,352,008
HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	9,236	62,696	95,794
HOWMET AEROSPACE INC	COMMON STOCK	46,960	1,850,694	2,541,475
HPSP CO LTD	COMMON STOCK KRW500.0	13,527	338,959	460,563
HUB GROUP INC CL A	COMMON STOCK USD.01	4,546	361,362	417,959
HUB24 LTD	COMMON STOCK	16,965	334,492	416,623
HUBBELL INC	COMMON STOCK USD.01	2,604	798,035	856,534
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	8,103	45,287	75,439
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	10,985	154,600	154,891

Corporate stocks - common (continued):

HUGO BOSS AG ORD	COMMON STOCK	14,854	$ 858,594	$ 1,106,916
HULIC REIT INC	REIT	597	684,469	631,809
HULIC REIT INC	REIT	127	143,903	134,405
HUNTING PLC	COMMON STOCK GBP.25	14,558	57,378	54,840
HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	228	53,343	59,198
HUNTSMAN CORP	COMMON STOCK USD.01	66,181	1,748,302	1,663,129
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	8,833	641,276	908,032
HUTCHISON PORT HOLDINGS TR U	UNIT	478,700	93,210	70,848
HYAKUGO BANK(105TH	W	20,300	57,528	76,892
HYSAN DEVELOPMENT CO	COMMON STOCK	466,896	1,415,410	926,790
IBSTOCK PLC	COMMON STOCK GBP.01	39,046	72,364	75,410
ICADE	REIT	3,382	144,122	132,775
ICHIBANYA CO LTD	COMMON STOCK	500	17,545	18,726
ICHIGO INC	COMMON STOCK	25,500	49,708	61,136
ICHIGO OFFICE REIT INVESTMEN	REIT	94	60,556	55,008
IDACORP INC	COMMON STOCK	3,674	388,221	361,228
IDEC CORP	COMMON STOCK	1,700	37,353	34,620
IDOM INC	COMMON STOCK	3,300	19,903	22,705
IFAST CORP LTD	COMMON STOCK	11,700	70,601	72,820
IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	39,056	351,773	381,132
IGO LTD	COMMON STOCK	182,980	1,568,626	1,129,950
IHI CORP	COMMON STOCK	54,900	1,278,287	1,075,180
IINO KAIUN KAISHA LTD	COMMON STOCK	3,300	23,260	27,785
ILLIMITY BANK SPA	COMMON STOCK	5,618	37,028	33,853
IMERYS SA	COMMON STOCK EUR2.0	3,369	129,124	105,990
IMMOFINANZ AG	COMMON STOCK	3,495	45,784	81,269
IMMUNOGEN INC	COMMON STOCK USD.01	20,405	403,425	605,008
IMPACT HEALTHCARE REIT PLC	REIT GBP.01	34,160	42,545	39,236
IMPAX ASSET MANAGEMENT GROUP	COMMON STOCK GBP.01	3,354	19,426	23,516
IMPLENIA AG REG	COMMON STOCK CHF1.02	1,350	55,221	48,922
INABATA + CO LTD	COMMON STOCK	28,115	589,922	626,196
INARI MEDICAL INC	COMMON STOCK USD.001	12,322	747,608	799,944
INCHCAPE PLC	COMMON STOCK GBP.1	36,594	358,630	333,781
INCITEC PIVOT LTD	COMMON STOCK	192,494	480,315	373,029
INDEPENDENCE REALTY TRUST IN	REIT USD.01	85,365	1,500,395	1,306,085
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	47,596	1,137,594	1,238,448
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	1,537	68,884	78,203
INDOSAT TBK PT	COMMON STOCK IDR100.0	1,035,700	424,562	630,622
INDRA SISTEMAS SA	COMMON STOCK EUR.2	78,652	935,476	1,216,361
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	8,791	26,334	41,318
INFRONEER HOLDINGS INC	COMMON STOCK	17,564	134,737	174,855
INGENIA COMMUNITIES GROUP	REIT	40,426	119,673	122,752
INGEVITY CORP	COMMON STOCK USD.01	222	15,638	10,483
INGHAMS GROUP LTD	COMMON STOCK	12,701	24,634	34,319
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	27,823	178,585	201,312
INOGEN INC	COMMON STOCK USD.001	11,644	56,208	63,926
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	3,555	507,159	629,910
INSIGNIA FINANCIAL LTD	COMMON STOCK	53,720	122,041	85,775
INSMED INC	COMMON STOCK USD.01	17,362	288,485	538,048
INSPERITY INC	COMMON STOCK USD.01	27,258	3,041,348	3,195,183
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	2,151	244,895	393,246
INTEGRAL DIAGNOSTICS LTD	COMMON STOCK	9,852	11,595	12,806
INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	8,766	269,266	267,275
INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	41,016	778,538	878,686
INTERNATIONAL DISTRIBUTIONS	COMMON STOCK GBP.01	71,599	198,686	248,358
INTERPARFUMS SA	COMMON STOCK EUR3.0	24,790	1,611,790	1,380,168
INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	106	69,463	77,455
INTERVEST OFFICES + WAREHOUS	REIT	2,881	56,927	65,878
INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	11,751	570,296	841,607
INTRUM AB	COMMON STOCK SEK.02	8,361	91,754	57,892
INVESCO LTD	COMMON STOCK USD.2	95,048	1,587,472	1,695,656
INVESTEC PLC	COMMON STOCK GBP.0002	63,942	392,910	433,487
INVESTMENT AB ORESUND	COMMON STOCK SEK15.15	2,688	27,463	28,486
INVINCIBLE INVESTMENT CORP	REIT	668	278,025	289,034
INWIDO AB	COMMON STOCK SEK4.0	74,551	792,076	1,000,143
IP GROUP PLC	COMMON STOCK GBP.02	100,912	69,153	74,741
IPSOS	COMMON STOCK EUR.25	3,947	244,555	247,433
IRADIMED CORP	COMMON STOCK USD.0001	20,427	650,311	969,670
IREN SPA	COMMON STOCK EUR1.0	63,348	101,172	138,065
IRESS LTD	COMMON STOCK	19,022	104,623	105,784
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	44,294	51,850	54,214
IROBOT CORP	COMMON STOCK USD.01	1,097	52,570	42,454
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	16,849	208,759	192,753
ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	11,800	126,344	128,396
ISRACARD LTD	COMMON STOCK	19,732	59,729	70,360
ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.0	127	31,861	32,444
ISRAS INVESTMENT COMPANY LTD	COMMON STOCK ILS1.0	192	36,739	39,995
ISS A/S	COMMON STOCK DKK1.0	5,427	113,969	103,701
ITALGAS SPA	COMMON STOCK NPV	16,793	93,250	96,091
ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	6,504	81,183	71,219
ITM POWER PLC	COMMON STOCK GBP.05	32,821	34,298	24,853
ITO EN LTD	COMMON STOCK	6,900	206,249	209,574
ITOCHU ENEX CO LTD	COMMON STOCK	5,400	44,057	58,872
ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	2,540	79,249	69,455
ITRON INC	COMMON STOCK	3,440	233,887	259,754
ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	1,534	33,195	41,786
ITV PLC	COMMON STOCK GBP.1	356,612	321,284	287,676
IVECO GROUP NV	COMMON STOCK EUR.01	17,686	107,029	159,147
IYOGIN HOLDINGS INC	COMMON STOCK	26,100	142,139	175,358
IZUMI CO LTD	COMMON STOCK	3,300	75,060	84,712
J + J SNACK FOODS CORP	COMMON STOCK	3,952	664,565	660,537
J FRONT RETAILING CO LTD	COMMON STOCK	24,200	221,181	220,234
J OIL MILLS INC	COMMON STOCK	1,800	24,205	24,680
J TRUST CO LTD	COMMON STOCK	7,900	23,312	25,721

Corporate stocks - common (continued):

JACCS CO LTD	COMMON STOCK	2,100	$ 66,611	$ 77,309
JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01	7,494	1,206,579	1,224,595
JAFCO GROUP CO LTD	COMMON STOCK	1,700	19,583	19,896
JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	20,961	588,001	807,961
JANUS INTERNATIONAL GROUP IN	COMMON STOCK USD.0001	2,953	27,691	38,537
JAPAN AIRPORT TERMINAL CO	COMMON STOCK	12,500	627,937	550,699
JAPAN EXCELLENT INC	REIT	118	116,092	104,960
JAPAN HOTEL REIT INVESTMENT	REIT	227	120,776	111,423
JAPAN LOGISTICS FUND INC	REIT	88	187,944	178,522
JAPAN PETROLEUM EXPLORATION	COMMON STOCK	3,200	94,255	118,939
JAPAN PRIME REALTY INVESTMEN	REIT	83	231,512	206,058
JAPAN PULP + PAPER CO LTD	COMMON STOCK	1,000	38,369	35,324
JAPAN STEEL WORKS LTD	COMMON STOCK	5,800	115,677	100,794
JAPAN WOOL TEXTILE CO LTD	COMMON STOCK	4,600	33,779	43,788
JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	6,957	911,553	855,711
JB HI FI LTD	COMMON STOCK	8,406	255,268	304,171
JB HI FI LTD	COMMON STOCK	5,596	158,382	202,491
JCDECAUX SE	COMMON STOCK	3,089	59,807	62,103
JDC CORP	COMMON STOCK	3,800	16,474	15,795
JELD WEN HOLDING INC	COMMON STOCK USD.01	75,314	1,066,722	1,421,929
JENOPTIK AG	COMMON STOCK	1,733	46,817	54,444
JEOL LTD	COMMON STOCK	23,900	914,954	1,049,376
JET2 PLC	COMMON STOCK GBP.0125	124,394	1,444,873	1,980,632
JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	351,719	1,888,517	1,952,040
JFROG LTD	COMMON STOCK	15,208	363,734	526,349
JINS HOLDINGS INC	COMMON STOCK	35,400	1,052,594	1,180,167
JM AB	COMMON STOCK SEK1.0	1,187	100,683	21,000
JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857	69,089	115,252	151,576
JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	38,071	48,632	60,457
JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	18,189	358,657	393,605
JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	11,900	750,792	635,698
JOHNSON SERVICE GROUP PLC	COMMON STOCK GBP.1	20,969	24,442	37,851
JONES LANG LASALLE INC	COMMON STOCK USD.01	2,622	328,766	495,217
JOSHIN DENKI CO LTD	COMMON STOCK	1,700	25,008	29,278
JOST WERKE SE	COMMON STOCK	812	44,881	39,646
JS GLOBAL LIFESTYLE CO LTD	COMMON STOCK USD.00001	87,000	14,720	17,270
JSR CORP	COMMON STOCK	47,536	1,048,266	1,355,474
JTEKT CORP	COMMON STOCK	148,564	1,270,862	1,257,704
JUDO CAPITAL HOLDINGS LTD	COMMON STOCK	44,017	26,121	30,035
JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	43,956	70,165	52,337
JUROKU FINANCIAL GROUP INC	COMMON STOCK	3,000	66,043	79,267
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	18,631	263,948	283,644
JUST GROUP PLC	COMMON STOCK GBP.1	823,116	809,596	901,355
JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	11,973	20,827	3,411
JYSKE BANK REG	COMMON STOCK DKK10.0	3,078	199,834	220,758
K S AG REG	COMMON STOCK	19,069	368,650	301,434
K S HOLDINGS CORP	COMMON STOCK	13,800	117,965	129,308
KAGA ELECTRONICS CO LTD	COMMON STOCK	16,900	606,542	734,835
KAINOS GROUP PLC	COMMON STOCK GBP.005	25,934	404,945	369,949
KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	2,900	84,459	69,013
KAMEDA SEIKA CO LTD	COMMON STOCK	500	13,379	14,559
KAMIGUMI CO LTD	COMMON STOCK	9,100	199,487	217,269
KANAMOTO CO LTD	COMMON STOCK	2,900	49,798	60,189
KANDENKO CO LTD	COMMON STOCK	11,000	72,675	107,519
KANEKA CORP	COMMON STOCK	39,255	1,002,165	997,386
KANEMATSU CORP	COMMON STOCK	115,128	1,365,324	1,686,334
KANTO DENKA KOGYO CO LTD	COMMON STOCK	4,100	27,905	24,952
KARAT PACKAGING INC	COMMON STOCK USD.001	23,689	451,715	588,672
KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	1,149	208,663	363,670
KATAKURA INDUSTRIES CO LTD	COMMON STOCK	1,000	12,613	11,619
KAUFMAN + BROAD SA	COMMON STOCK EUR.26	1,154	34,188	38,370
KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	14,800	345,785	327,431
KBC ANCORA	COMMON STOCK	4,765	210,615	218,547
KBR INC	COMMON STOCK USD.001	25,514	1,368,136	1,413,731
KDX REALTY INVESTMENT CORP	REIT	110	123,953	125,465
KEIHAN HOLDINGS CO LTD	COMMON STOCK	6,500	167,623	169,946
KEIKYU CORP	COMMON STOCK	21,600	210,660	197,415
KEIO CORP	COMMON STOCK	5,100	147,282	160,582
KEIYO BANK LTD/THE	COMMON STOCK	9,700	43,359	46,856
KELLER GROUP PLC	COMMON STOCK GBP.1	7,172	69,268	80,457
KELSIAN GROUP LTD	COMMON STOCK	17,028	68,698	81,333
KEMIRA OYJ	COMMON STOCK	10,653	163,945	197,582
KEMPER CORP	COMMON STOCK USD.1	175,165	8,429,334	8,525,281
KENNAMETAL INC	COMMON STOCK USD1.25	4,562	106,496	117,654
KENON HOLDINGS LTD	COMMON STOCK	2,042	57,624	49,591
KEPPEL REIT	REIT	221,800	147,867	156,375
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	6,283	260,663	249,812
KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	58,000	124,307	106,068
KEWPIE CORP	COMMON STOCK	5,300	92,545	93,402
KFORCE INC	COMMON STOCK USD.01	57,450	3,149,984	3,881,322
KH NEOCHEM CO LTD	COMMON STOCK	3,000	47,062	48,283
KI STAR REAL ESTATE CO LTD	COMMON STOCK	500	15,158	11,154
KIER GROUP PLC	COMMON STOCK GBP.01	42,765	33,551	58,442
KIMBALL ELECTRONICS INC	COMMON STOCK	1,347	39,732	36,302
KIMCO REALTY CORP	REIT USD.01	12,563	227,365	267,718
KINAXIS INC	COMMON STOCK	10,000	1,142,546	1,127,787
KINGKEY FINANCIAL INTERNATIO	COMMON STOCK HKD.01	310,000	37,350	19,850
KINNEVIK AB B	COMMON STOCK SEK.1	100,429	1,025,048	1,077,251
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	6,662	2,114,594	2,231,171
KINTETSU DEPT STORE CO LTD	COMMON STOCK	400	7,207	7,522
KION GROUP AG	COMMON STOCK	37,318	1,433,057	1,594,107
KISSEI PHARMACEUTICAL CO LTD	COMMON STOCK	2,800	54,972	61,370
KITE REALTY GROUP TRUST	REIT USD.01	2,708	61,912	61,905
KITZ CORP	COMMON STOCK	6,400	38,971	54,748

Corporate stocks - common (continued):

KIWI PROPERTY GROUP LTD	COMMON STOCK	156,790	$ 90,034	$ 86,863
KIYO BANK LTD/THE	COMMON STOCK	5,700	64,939	63,841
KLA CORP	COMMON STOCK USD.001	413	231,743	240,077
KLAVIYO INC A	COMMON STOCK USD.001	7,246	179,745	201,294
KLOECKNER + CO SE	COMMON STOCK	68,267	701,404	518,075
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	16,454	810,038	948,573
KOA CORP	COMMON STOCK	2,200	26,232	24,157
KOBE STEEL LTD	COMMON STOCK	105,700	1,029,029	1,367,922
KODIAK GAS SERVICES INC	COMMON STOCK USD.01	1,797	35,428	36,084
KODIAK SCIENCES INC	COMMON STOCK USD.0001	30,053	214,382	91,361
KOHLS CORP	COMMON STOCK USD.01	25,654	531,397	735,757
KOHNAN SHOJI CO LTD	COMMON STOCK	2,200	56,043	61,250
KOJAMO OYJ	COMMON STOCK NPV	115,582	1,171,045	1,519,364
KOKUYO CO LTD	COMMON STOCK	8,000	112,372	130,174
KOMAX HOLDING AG REG	COMMON STOCK CHF.1	186	49,375	44,309
KOMERI CO LTD	COMMON STOCK	3,100	64,440	67,946
KONECRANES OYJ	COMMON STOCK EUR.5	6,702	214,961	301,909
KONICA MINOLTA INC	COMMON STOCK	123,047	425,870	360,291
KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	72,388	184,920	193,351
KONISHI CO LTD	COMMON STOCK	5,200	38,445	49,905
KONOIKE TRANSPORT CO LTD	COMMON STOCK	2,500	30,744	34,579
KONTRON AG	COMMON STOCK	3,722	88,853	88,397
KORN FERRY	COMMON STOCK USD.01	10,433	524,264	619,199
KORNIT DIGITAL LTD	COMMON STOCK ILS.01	3,207	71,385	61,446
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	10,810	224,864	219,335
KRONES AG	COMMON STOCK	2,931	331,344	361,978
KRONOS BIO INC	COMMON STOCK	34,668	73,010	43,335
KROSAKI HARIMA CORP	COMMON STOCK	500	33,753	41,637
KT CORP	COMMON STOCK KRW5000.0	33,058	848,820	882,984
KUMAGAI GUMI CO LTD	COMMON STOCK	6,400	141,028	163,654
KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	3,600	23,034	20,607
KURARAY CO LTD	COMMON STOCK	27,900	225,765	282,107
KUREHA CORP	COMMON STOCK	4,200	83,996	85,799
KURITA WATER INDUSTRIES LTD	COMMON STOCK	33,346	1,383,219	1,305,646
KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	29,100	569,840	661,964
KYB CORP	COMMON STOCK	1,600	41,290	55,667
KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	15,460	190,608	321,259
KYOEI STEEL LTD	COMMON STOCK	2,000	19,038	28,359
KYOKUTO KAIHATSU KOGYO CO	COMMON STOCK	2,900	32,290	40,421
KYORIN PHARMACEUTICAL CO LTD	COMMON STOCK	3,800	47,078	47,978
KYOTO FINANCIAL GROUP INC	COMMON STOCK	22,400	276,014	348,997
KYUDENKO CORP	COMMON STOCK	4,200	106,149	151,519
KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	21,000	119,165	152,085
KYUSHU FINANCIAL GROUP INC	COMMON STOCK	32,000	111,422	184,945
KYUSHU RAILWAY COMPANY	COMMON STOCK	13,100	289,316	288,705
LAGERCRANTZ GROUP AB B SHS	COMMON STOCK SEK.7	87,523	1,006,802	1,173,302
LAMAR ADVERTISING CO A	REIT USD.001	1,382	132,103	146,879
LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	23,925	185,228	190,317
LANDIS GYR GROUP AG	COMMON STOCK CHF10.0	2,126	161,431	191,975
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	11,226	890,587	696,012
LANXESS AG	COMMON STOCK	8,091	318,486	253,563
LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	5,201	24,602	35,334
LASALLE LOGIPORT REIT	REIT	185	197,244	199,461
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	32,014	2,140,781	2,208,646
LAUREATE EDUCATION INC	COMMON STOCK USD.001	39,281	437,229	538,543
LEAR CORP	COMMON STOCK USD.01	7,745	1,037,040	1,093,671
LEG IMMOBILIEN SE	COMMON STOCK	12,151	828,346	1,064,681
LEGGETT + PLATT INC	COMMON STOCK USD.01	69,245	1,731,253	1,812,142
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	18,077	831,904	1,026,051
LENDINGCLUB CORP	COMMON STOCK USD.01	277,838	2,450,510	2,428,304
LENDINGTREE INC	COMMON STOCK USD.01	12,091	195,532	366,599
LENDLEASE GLOBAL COMMERCIAL	REIT	126,283	66,380	61,749
LENDLEASE GROUP	STAPLED SECURITY	64,648	284,235	329,521
LEO LITHIUM LTD	COMMON STOCK	33,624	11,059	12,160
LEONARDO SPA	COMMON STOCK EUR4.4	94,587	874,315	1,560,492
LEONTEQ AG	COMMON STOCK CHF1.0	5,667	266,134	231,285
LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	26,260	143,521	108,187
LIBERTY ENERGY INC	COMMON STOCK	17,244	264,261	312,806
LIBERTY MEDIA CORP CL A NEW	TRACKING STK	3,301	74,343	94,871
LIBERTY MEDIA CORP LIBER NEW	TRACKING STK	270,220	7,321,963	7,776,932
LIFE CORP	COMMON STOCK	28,843	661,949	676,168
LIFESTYLE COMMUNITIES LTD	COMMON STOCK	45,630	586,488	568,225
LINCOLN EDUCATIONAL SERVICES	COMMON STOCK	56,331	497,806	565,563
LINDAB INTERNATIONAL AB	COMMON STOCK SEK1.0	18,209	337,946	359,741
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	56,936	438,407	641,669
LINEA DIRECTA ASEGURADORA SA	COMMON STOCK	60,948	67,128	57,295
LINK ADMINISTRATION HOLDINGS	COMMON STOCK	52,054	68,042	77,432
LINK AND MOTIVATION INC	COMMON STOCK	1,700	6,739	6,717
LINTEC CORP	COMMON STOCK	3,700	60,079	72,173
LION CORP	COMMON STOCK	7,900	69,149	73,324
LIONS GATE ENTERTAINMENT A	COMMON STOCK	18,462	116,620	201,236
LIONS GATE ENTERTAINMENT B	COMMON STOCK	19,011	129,127	193,722
LIONTRUST ASSET MANAGEMENT	COMMON STOCK GBP.01	6,437	83,877	51,697
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	46,586	655,775	801,745
LISI	COMMON STOCK EUR.4	1,300	27,876	33,891
LITALICO INC	COMMON STOCK	25,691	366,512	375,761
LITTELFUSE INC	COMMON STOCK USD.01	2,354	627,267	629,836
LIVE OAK BANCSHARES INC	COMMON STOCK NPV	23,871	744,889	1,086,131
LIVEPERSON INC	COMMON STOCK USD.001	28,569	289,690	108,277
LIXIL CORP	COMMON STOCK	28,400	346,815	354,647
LKQ CORP	COMMON STOCK USD.01	182,250	9,733,973	8,709,728
LONDONMETRIC PROPERTY PLC	REIT GBP.1	107,537	228,498	262,524
LOOMIS AB	COMMON STOCK SEK5.0	7,171	197,597	190,414
LOTUS BAKERIES	COMMON STOCK	83	559,836	754,575

Corporate stocks - common (continued):

LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	12,316	$ 830,662	$ 872,342
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	5,291	1,161,322	1,204,337
LUCIRA HEALTH INC	COMMON STOCK USD.001	8,133	904	1
LUMEN TECHNOLOGIES INC	COMMON STOCK USD1.0	107,587	261,312	196,884
LUNA INNOVATIONS INC	COMMON STOCK USD.001	111,426	979,435	740,983
LXI REIT PLC	REIT	161,026	215,494	215,129
M YOCHANANOF + SONS LTD	COMMON STOCK	152	8,163	6,699
M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	2,512	41,341	35,907
MA FINANCIAL GROUP LTD	COMMON STOCK	9,669	30,668	36,419
MAAS GROUP HOLDINGS LTD	COMMON STOCK	9,722	20,735	25,877
MABUCHI MOTOR CO LTD	COMMON STOCK	3,200	50,305	53,091
MACNICA HOLDINGS INC	COMMON STOCK	24,311	1,101,476	1,282,458
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	11,600	774,239	1,078,220
MACY S INC	COMMON STOCK USD.01	46,170	765,961	928,940
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	1,846	409,001	427,127
MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	17,821	101,088	112,846
MAGIC SOFTWARE ENTERPRISES	COMMON STOCK ILS.1	2,559	23,665	24,731
MAGNACHIP SEMICONDUCTOR CORP	COMMON STOCK USD.01	52,087	489,097	390,653
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	130,419	2,974,334	2,776,621
MAIRE TECNIMONT SPA	COMMON STOCK	51,184	201,783	277,613
MAKINO MILLING MACHINE CO	COMMON STOCK	2,100	68,915	87,438
MAN GROUP PLC/JERSEY	COMMON STOCK USD.03428571	42,356	108,972	125,593
MANDOM CORP	COMMON STOCK	3,400	34,999	30,797
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	22,314	3,091,052	4,804,650
MANITOU BF	COMMON STOCK EUR1.0	978	25,458	25,064
MANITOWOC COMPANY INC	COMMON STOCK USD.01	7,953	81,580	132,736
MAPFRE SA	COMMON STOCK EUR.1	91,783	178,835	196,997
MAPLETREE INDUSTRIAL TRUST	REIT	135,800	227,653	258,402
MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003	14,029	3,398,487	4,108,393
MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.01	815,914	2,399,270	2,833,306
MARR SPA	COMMON STOCK EUR.5	3,127	37,680	39,655
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	57,635	6,237,817	4,892,635
MARSHALLS PLC	COMMON STOCK GBP.25	22,247	71,819	79,239
MARUBUN CORP	COMMON STOCK	10,320	80,482	118,294
MARUHA NICHIRO CORP	COMMON STOCK	36,349	639,387	715,739
MARUICHI STEEL TUBE LTD	COMMON STOCK	2,200	46,592	57,255
MARUKA FURUSATO CORP	COMMON STOCK	1,200	30,861	22,412
MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	1,300	30,362	36,055
MASIMO CORP	COMMON STOCK USD.001	25,076	3,646,359	2,939,158
MASTEC INC	COMMON STOCK USD.1	1,143	56,576	86,548
MATADOR RESOURCES CO	COMMON STOCK USD.01	4,944	277,760	281,116
MATAS A/S	COMMON STOCK DKK2.5	3,374	34,430	57,697
MATERION CORP	COMMON STOCK	390	49,675	50,751
MATIV HOLDINGS INC	COMMON STOCK USD.1	32,574	680,797	498,708
MATRIX SERVICE CO	COMMON STOCK USD.01	22,404	139,353	219,111
MATSON INC	COMMON STOCK	3,122	215,814	342,171
MATSUDA SANGYO CO LTD	COMMON STOCK	900	14,631	15,296
MATSUI SECURITIES CO LTD	COMMON STOCK	11,300	66,483	58,672
MAUREL ET PROM	COMMON STOCK EUR.77	28,389	176,097	190,982
MAXELL LTD	COMMON STOCK	3,900	40,169	43,155
MAXLINEAR INC	COMMON STOCK	46,157	1,301,321	1,097,152
MAXVALU TOKAI CO LTD	COMMON STOCK	600	12,996	12,683
MBB SE	COMMON STOCK	97	9,282	10,104
MCJ CO LTD	COMMON STOCK	3,300	23,711	25,678
MCMILLAN SHAKESPEARE LTD	COMMON STOCK	78,562	743,298	855,564
MEBUKI FINANCIAL GROUP INC	COMMON STOCK	96,000	243,222	292,058
MEDICAL PROPERTIES TRUST INC	REIT USD.001	2,170	80,487	10,654
MEDMIX AG	COMMON STOCK CHF.01	1,652	31,426	37,293
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	1,890	512,027	579,342
MEGA OR HOLDINGS LTD	COMMON STOCK ILS.01	2,197	41,377	51,549
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	18,254	266,175	273,720
MEHADRIN LTD	COMMON STOCK ILS1.0	1	32	38
MEIDENSHA CORP	COMMON STOCK	3,300	47,269	56,997
MEKO AB	COMMON STOCK SEK2.5	3,734	38,589	40,534
MELCO HOLDINGS INC	COMMON STOCK	400	9,201	9,774
MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	35,000	37,937	24,518
MELCO RESORTS + ENTERT ADR	ADR USD.01	52,038	427,746	461,577
MELEXIS NV	COMMON STOCK	1,551	149,910	156,340
MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	5,358	26,178	35,276
MELISRON	COMMON STOCK ILS1.0	2,427	169,395	188,719
MENORA MIVTACHIM HOLDINGS LT	COMMON STOCK ILS1.0	2,156	41,874	55,683
MERCIALYS	REIT EUR1.0	9,372	95,436	102,958
MERCURY SYSTEMS INC	COMMON STOCK USD.01	9,245	453,476	338,090
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	15,200	1,083,037	1,154,592
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	163,768	1,512,760	1,819,918
MERSEN	COMMON STOCK EUR2.0	2,194	88,328	85,311
MESA LABORATORIES INC	COMMON STOCK	4,280	704,959	448,416
METALL ZUG AG SHS B REG	COMMON STOCK CHF25.0	18	37,451	32,615
METCASH LTD	COMMON STOCK	91,831	246,397	218,686
METRO AG	COMMON STOCK	6,748	59,090	47,036
METSA BOARD OYJ B	COMMON STOCK EUR1.7	15,851	147,360	125,896
METSO CORP	COMMON STOCK	100,454	1,037,543	1,017,563
MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	2,468	66,605	566
MFE MEDIAFOREUROPE NV CL A	COMMON STOCK	17,045	85,876	44,398
MFE MEDIAFOREUROPE NV CL B	COMMON STOCK	5,051	46,658	18,229
MGIC INVESTMENT CORP	COMMON STOCK USD1.0	6,970	114,735	134,451
MGP INGREDIENTS INC	COMMON STOCK	8,488	808,639	836,238
MICROPORT SCIENTIFIC CORP	COMMON STOCK USD.00001	88,200	158,476	95,107
MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	15,492	408,529	426,960
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	2,596	82,423	69,858
MIE KOTSU GROUP HOLDINGS INC	COMMON STOCK	5,100	18,748	21,814
MIGDAL INSURANCE + FINANCIAL	COMMON STOCK ILS.01	39,968	45,942	45,663
MILLICOM INTL CELLULAR SDR	SDR USD1.5	6,783	87,840	121,319
MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	1,300	24,530	29,508

Corporate stocks - common (continued):

MIND MEDICINE MINDMED INC	COMMON STOCK	3,477	$ 7,649	$ 12,726
MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	6,345	426,943	452,462
MINERALYS THERAPEUTICS INC	COMMON STOCK USD.0001	-	232,856	-
MIRAI CORP	REIT	170	57,980	52,394
MIRAIT ONE CORP	COMMON STOCK	9,100	105,639	119,995
MIRION TECHNOLOGIES INC	COMMON STOCK USD.0001	42,747	352,413	438,157
MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	26,253	46,715	86,279
MITIE GROUP PLC	COMMON STOCK GBP.025	260,382	332,191	329,611
MITSUBISHI ESTATE LOGISTICS	REIT	46	119,173	122,195
MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	15,300	212,181	244,780
MITSUBISHI MATERIALS CORP	COMMON STOCK	24,600	395,695	427,072
MITSUBISHI MOTORS CORP	COMMON STOCK	42,800	158,075	136,312
MITSUBISHI SHOKUHIN CO LTD	COMMON STOCK	15,995	499,991	545,722
MITSUBOSHI BELTING LTD	COMMON STOCK	2,200	57,852	68,428
MITSUI DM SUGAR HOLDINGS CO	COMMON STOCK	1,400	21,285	29,503
MITSUI MINING + SMELTING CO	COMMON STOCK	40,372	1,042,786	1,241,400
MITSUI SOKO HOLDINGS CO LTD	COMMON STOCK	21,814	581,862	728,010
MITSUUROKO HOLDINGS CO LTD	COMMON STOCK	2,200	19,503	24,765
MIVNE REAL ESTATE KD LTD	COMMON STOCK ILS1.0	60,995	187,200	182,093
MIXI INC	COMMON STOCK	93,359	1,739,675	1,563,488
MIZUHO LEASING CO LTD	COMMON STOCK	2,600	66,544	89,261
MOBICO GROUP PLC	COMMON STOCK GBP.05	50,904	76,595	54,899
MOBILEZONE HOLDING AG REG	COMMON STOCK CHF.01	4,183	67,739	68,188
MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	720	185,404	223,276
MODEL N INC	COMMON STOCK USD.00015	25,492	925,384	686,500
MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	20,669	172,605	176,688
MOHAWK INDUSTRIES INC	COMMON STOCK USD.01	1,992	175,484	206,172
MOLINA HEALTHCARE INC	COMMON STOCK USD.001	5,341	1,541,227	1,929,757
MOLTEN VENTURES PLC	COMMON STOCK GBP.01	14,130	54,880	50,004
MONADELPHOUS GROUP LTD	COMMON STOCK	3,424	31,318	34,672
MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	25,910	60,467	92,550
MONOGATARI CORP	COMMON STOCK	34,100	891,219	1,061,846
MONOTARO CO LTD	COMMON STOCK	52,829	724,972	576,892
MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	19,364	859,568	622,165
MORAN FOODS	DUMMY CUSIP	4,966	2,793	1,708
MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	28,121	91,404	101,452
MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	19,242	358,309	543,333
MORI HILLS REIT INVESTMENT C	REIT	150	177,179	149,170
MORI TRUST REIT INC	REIT	248	135,728	127,536
MORINAGA + CO LTD	COMMON STOCK	45,800	677,272	831,177
MORINAGA MILK INDUSTRY CO	COMMON STOCK	53,100	1,041,195	1,027,499
MORITA HOLDINGS CORP	COMMON STOCK	3,000	27,047	33,069
MOTA ENGIL SGPS SA	COMMON STOCK EUR1.	48,135	187,646	210,562
MOUNT GIBSON IRON LTD	COMMON STOCK	51,887	17,066	19,473
MPC CONTAINER SHIPS AS	COMMON STOCK NOK1.0	571,508	753,127	749,859
MRC GLOBAL INC	COMMON STOCK USD.01	53,322	515,538	587,075
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	67,140	5,485,338	6,798,596
MUELLER INDUSTRIES INC	COMMON STOCK USD.01	28,495	1,099,131	1,343,539
MURAL ONCOLOGY PLC	COMMON STOCK USD.01	1,753	40,911	10,378
MURPHY OIL CORP	COMMON STOCK USD1.0	6,687	272,912	285,267
MURPHY USA INC	COMMON STOCK	8,055	2,317,011	2,872,091
MUSASHINO BANK LTD/THE	COMMON STOCK	2,400	37,652	45,385
MUTARES SE + CO KGAA	COMMON STOCK	1,274	44,342	49,819
MYCRONIC AB	COMMON STOCK	68,650	1,616,649	1,957,760
MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	5,046	464,585	729,803
NACHI FUJIKOSHI CORP	COMMON STOCK	1,400	37,775	36,495
NAFCO CO LTD	COMMON STOCK	1,200	14,151	15,849
NAGAILEBEN CO LTD	COMMON STOCK	1,400	21,227	23,654
NAGASE + CO LTD	COMMON STOCK	86,934	1,322,107	1,393,608
NAGOYA RAILROAD CO LTD	COMMON STOCK	12,100	198,021	194,228
NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	4,900	104,847	99,578
NANO DIMENSION LTD ADR	ADR	102,888	244,910	246,931
NANO X IMAGING LTD	COMMON STOCK ILS.01	-	12,328	-
NANTO BANK LTD/THE	COMMON STOCK	2,400	44,793	41,555
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	29,084	902,216	996,127
NAPHTHA ISRAEL PETROLEUM CRP	COMMON STOCK ILS2.0	3,078	13,070	15,865
NATERA INC	COMMON STOCK	31,711	1,754,885	1,986,377
NATIONAL STORAGE REIT	REIT	122,636	192,832	192,465
NAVIGATOR CO SA/THE	COMMON STOCK NPV	118,762	446,269	465,464
NCC AB B SHS	COMMON STOCK SEK8.0	7,780	74,019	96,962
NCC GROUP PLC	COMMON STOCK GBP.01	29,255	33,125	48,035
NCINO INC	COMMON STOCK USD.0005	16,505	392,036	555,063
NCR ATLEOS CORP	COMMON STOCK USD.01	11,456	254,037	278,266
NEINOR HOMES SA	COMMON STOCK	2,564	22,384	29,909
NEL ASA	COMMON STOCK NOK.2	55,068	76,833	37,360
NEOGENOMICS INC	COMMON STOCK USD.001	47,119	635,815	762,385
NETGEAR INC	COMMON STOCK USD.001	25,729	375,480	375,129
NETLINK NBN TRUST	UNIT	101,200	64,044	64,444
NETWORK INTERNATIONAL HOLDIN	COMMON STOCK GBP.1	102,506	367,447	509,370
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	29,757	3,398,681	3,920,782
NEW HOPE CORP LTD	COMMON STOCK	27,351	106,447	96,301
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	40,986	1,942,603	1,827,156
NEW WAVE GROUP AB B SHS	COMMON STOCK SEK3.0	5,608	46,040	56,693
NEW YORK TIMES CO A	COMMON STOCK USD.1	107,012	3,473,610	5,242,518
NEXITY	COMMON STOCK EUR5.0	4,482	115,941	83,425
NEXPOINT RESIDENTIAL	REIT USD.01	5,796	189,856	199,556
NEXTCURE INC	COMMON STOCK USD.001	5,956	8,398	6,790
NEXTERA ENERGY INC	COMMON STOCK USD.01	45,916	2,942,246	2,788,938
NEXTERA ENERGY PARTNERS LP	COMMON STOCK	5,847	165,164	177,807
NEXTRACKER INC CL A	COMMON STOCK USD.0001	21,393	766,867	1,002,262
NGK INSULATORS LTD	COMMON STOCK	23,100	281,705	276,174
NHK SPRING CO LTD	COMMON STOCK	19,500	126,672	165,566
NICE LTD SPON ADR	ADR	3,444	668,529	687,112
NICHIAS CORP	COMMON STOCK	25,669	460,029	617,235

Corporate stocks - common (continued):

NICHICON CORP	COMMON STOCK	1,400	$ 13,930	$ 12,890
NICHIDEN CORP	COMMON STOCK	1,200	16,455	24,438
NICHIHA CORP	COMMON STOCK	2,400	48,882	50,475
NICKEL INDUSTRIES LTD	COMMON STOCK	166,160	96,055	78,799
NIHON PARKERIZING CO LTD	COMMON STOCK	8,200	58,940	66,191
NIKKISO CO LTD	COMMON STOCK	4,600	33,085	33,608
NIKKON HOLDINGS CO LTD	COMMON STOCK	5,200	94,175	113,605
NIKON CORP	COMMON STOCK	29,400	265,933	291,122
NINE ENTERTAINMENT CO HOLDIN	COMMON STOCK	137,472	171,385	189,484
NIPPON ACCOMMODATIONS FUND	REIT	32	143,297	137,097
NIPPON CARBON CO LTD	COMMON STOCK	900	28,682	27,993
NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	3,800	47,526	53,666
NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	4,200	74,797	90,298
NIPPON KAYAKU CO LTD	COMMON STOCK	12,600	109,188	120,253
NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	27,680	306,834	344,183
NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	9,900	89,458	88,762
NIPPON REIT INVESTMENT CORP	REIT	127	318,592	302,681
NIPPON ROAD CO LTD	COMMON STOCK	2,200	21,367	31,975
NIPPON SEIKI CO LTD	COMMON STOCK	4,400	26,868	35,798
NIPPON SHINYAKU CO LTD	COMMON STOCK	36,120	1,538,089	1,280,008
NIPPON SHOKUBAI CO LTD	COMMON STOCK	2,800	111,668	107,925
NIPPON SIGNAL COMPANY LTD	COMMON STOCK	4,100	26,611	28,210
NIPPON SODA CO LTD	COMMON STOCK	2,100	69,278	80,884
NIPPON TELEVISION HOLDINGS	COMMON STOCK	51,800	511,047	565,655
NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	75,770	722,460	876,585
NISHIMATSU CONSTRUCTION CO	COMMON STOCK	3,400	99,248	94,683
NISHIO HOLDINGS CO LTD	COMMON STOCK	1,900	45,059	55,256
NISSAN SHATAI CO LTD	COMMON STOCK	6,600	40,861	43,117
NISSHA CO LTD	COMMON STOCK	3,600	45,259	37,614
NISSHIN OILLIO GROUP LTD/THE	COMMON STOCK	16,422	410,582	499,719
NISSHINBO HOLDINGS INC	COMMON STOCK	5,300	39,337	43,064
NISSUI CORP	COMMON STOCK	27,500	115,800	148,072
NITERRA CO LTD	COMMON STOCK	15,200	284,401	361,078
NITTA CORP	COMMON STOCK	1,800	38,996	46,922
NITTETSU MINING CO LTD	COMMON STOCK	1,000	24,634	36,956
NITTO BOSEKI CO LTD	COMMON STOCK	800	12,607	26,075
NLIGHT INC	COMMON STOCK	60,918	617,709	822,393
NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	7,127	148,954	211,529
NOEVIR HOLDING CO	COMMON STOCK	1,500	61,537	54,689
NOF CORP	COMMON STOCK	14,500	645,494	720,577
NOHMI BOSAI LTD	COMMON STOCK	2,000	25,607	31,238
NOJIMA CORP	COMMON STOCK	37,367	341,156	464,636
NOK CORP	COMMON STOCK	7,700	69,668	102,763
NOKIAN RENKAAT OYJ	COMMON STOCK	11,784	118,419	107,496
NOMURA CO LTD	COMMON STOCK	4,700	32,010	29,337
NORITAKE CO LTD	COMMON STOCK	1,000	31,768	48,588
NORITSU KOKI CO LTD	COMMON STOCK	1,700	30,677	36,151
NORITZ CORP	COMMON STOCK	2,400	26,265	25,723
NORMA GROUP SE	COMMON STOCK	2,976	56,141	52,698
NORSKE SKOG ASA	COMMON STOCK NOK4.0	6,815	46,271	27,782
NORTH PACIFIC BANK LTD	COMMON STOCK	25,400	49,692	63,959
NORTHRIM BANCORP INC	COMMON STOCK USD1.0	4,499	245,510	257,388
NORWEGIAN AIR SHUTTLE AS	COMMON STOCK NOK10.0	73,226	58,789	77,295
NOS SGPS	COMMON STOCK EUR.01	19,693	79,614	69,612
NOVA LTD	COMMON STOCK	5,331	637,305	743,193
NOVOCURE LTD	COMMON STOCK	18,179	377,465	271,412
NRW HOLDINGS LTD	COMMON STOCK	39,746	67,354	80,820
NS UNITED KAIUN KAISHA LTD	COMMON STOCK	700	20,558	23,808
NSI NV	REIT EUR3.68	1,910	47,394	39,581
NSK LTD	COMMON STOCK	35,700	190,880	193,213
NTN CORP	COMMON STOCK	39,300	79,236	72,478
NTT UD REIT INVESTMENT CORP	REIT	139	119,956	122,949
NUFARM LTD	COMMON STOCK	36,364	148,848	129,524
NUTANIX INC A	COMMON STOCK USD.000025	20,300	934,630	968,107
NUVATION BIO INC	COMMON STOCK USD.0001	30,173	56,978	45,561
NWS HOLDINGS LTD	COMMON STOCK HKD1.0	97,000	84,634	91,428
NYFOSA AB	COMMON STOCK SEK.5	25,368	212,691	241,274
O I GLASS INC	COMMON STOCK	10,630	232,099	174,119
OBARA GROUP INC	COMMON STOCK	800	21,827	21,421
OBIC BUSINESS CONSULTANTS	COMMON STOCK	23,500	1,005,379	1,075,152
OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	18,497	119,148	83,425
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	60,121	1,128,074	1,043,701
OCEANIA HEALTHCARE LTD	COMMON STOCK	68,230	32,629	32,832
ODDITY TECH LTD CL A	COMMON STOCK USD.001	1,538	52,414	71,563
ODFJELL DRILLING LTD	COMMON STOCK USD.01	237,961	590,930	923,192
OESTERREICHISCHE POST AG	COMMON STOCK	2,399	76,142	86,657
OFFICE PROPERTIES INCOME TRU	REIT USD.01	21,956	113,501	160,718
OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	3,500	49,468	46,822
OIL REFINERIES LTD	COMMON STOCK ILS1.0	246,588	81,305	83,682
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	49,174	366,838	333,891
OILES CORP	COMMON STOCK	1,800	19,945	25,293
OKASAN SECURITIES GROUP INC	COMMON STOCK	14,700	43,814	71,425
OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	8,400	46,430	54,280
OKINAWA ELECTRIC POWER CO	COMMON STOCK	3,800	27,864	30,054
OKINAWA FINANCIAL GROUP INC	COMMON STOCK	2,000	35,333	33,281
OKTA INC	COMMON STOCK	26,692	1,872,984	2,416,427
OKUMA CORP	COMMON STOCK	2,300	83,650	99,110
OKUMURA CORP	COMMON STOCK	2,800	64,781	93,049
OLAM GROUP LTD	COMMON STOCK	96,800	73,931	76,319
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	10,370	594,205	786,979
OLYMPIC STEEL INC	COMMON STOCK	3,904	154,940	260,397
OMNICELL INC	COMMON STOCK USD.001	1,397	92,834	52,569
ONE GAS INC	COMMON STOCK	17,709	1,299,216	1,128,417
ONE GROUP HOSPITALITY INC/TH	COMMON STOCK USD.0001	67,287	583,518	411,796

Corporate stocks - common (continued):

ONE REIT INC	REIT	23	$ 43,417	$ 43,266
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	22,732	893,055	1,118,414
ONTEX GROUP NV	COMMON STOCK	6,322	42,102	53,110
ONTO INNOVATION INC	COMMON STOCK	5,970	526,037	912,813
ONWARD HOLDINGS CO LTD	COMMON STOCK	7,300	25,953	24,906
OOH MEDIA LTD	COMMON STOCK	54,151	46,115	61,152
OOMA INC	COMMON STOCK	12,502	170,277	134,146
OPC ENERGY LTD	COMMON STOCK	7,558	66,016	49,325
OPEN DOOR INC	COMMON STOCK	3,200	176,884	17,779
OPEN HOUSE GROUP CO LTD	COMMON STOCK	12,500	358,105	370,886
OPEN TEXT CORP	COMMON STOCK	380,135	11,660,018	15,973,273
OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	22,074	42,542	98,892
OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	22,950	134,103	89,735
OPTION CARE HEALTH INC	COMMON STOCK USD.0001	23,099	729,575	778,205
OPTORUN CO LTD	COMMON STOCK	3,200	51,330	37,021
ORIENT CORP	COMMON STOCK	5,220	45,219	39,618
ORIGIN BANCORP INC	COMMON STOCK	6,204	227,687	220,676
ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	11,325	51,622	43,035
ORIX JREIT INC	REIT	260	363,286	307,065
ORORA LTD	COMMON STOCK	131,881	248,352	233,971
OSAKA ORGANIC CHEMICAL IND	COMMON STOCK	800	12,292	15,401
OSB GROUP PLC	COMMON STOCK GBP.01	39,111	225,941	231,643
OSCAR HEALTH INC CLASS A	COMMON STOCK USD.00001	30,268	108,356	276,952
OSG CORP	COMMON STOCK	8,100	111,788	116,174
OSHKOSH CORP	COMMON STOCK USD.01	22,755	2,074,935	2,466,870
OUTBRAIN INC	COMMON STOCK USD.001	12,522	45,330	54,846
OUTFRONT MEDIA INC	REIT USD.01	12,358	112,007	172,518
OUTOKUMPU OYJ	COMMON STOCK	36,508	179,926	180,833
OVINTIV INC	COMMON STOCK	5,184	248,429	227,681
OVS SPA	COMMON STOCK NPV	21,334	47,967	53,496
OWENS CORNING	COMMON STOCK USD.001	11,272	1,455,194	1,670,849
OXFORD INSTRUMENTS PLC	COMMON STOCK GBP.05	11,778	339,415	344,585
PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	2,467,891	818,204	812,248
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	302,944	2,563,663	2,971,881
PACIFIC INDUSTRIAL CO LTD	COMMON STOCK	3,700	28,647	33,751
PACKAGING CORP OF AMERICA	COMMON STOCK USD.01	1,497	222,436	243,876
PAGEGROUP PLC	COMMON STOCK GBP.01	324,141	1,799,350	2,012,356
PAGSEGURO DIGITAL LTD CL A	COMMON STOCK USD.000025	128,230	1,132,614	1,599,028
PALADIN ENERGY LTD	COMMON STOCK	472,087	224,102	317,297
PALFINGER AG	COMMON STOCK	1,595	41,735	44,400
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	7,682	445,738	426,351
PAN AFRICAN RESOURCES PLC	COMMON STOCK GBP.01	187,232	36,001	40,242
PANDOX AB	COMMON STOCK SEK2.5	9,225	104,941	137,672
PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	20,365	138,041	181,080
PARAMOUNT GROUP INC	REIT USD.01	19,618	116,531	101,425
PARK HOTELS + RESORTS INC	REIT USD.01	143,056	1,808,607	2,188,757
PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	11,655	61,535	57,840
PASONA GROUP INC	COMMON STOCK	12,481	151,841	233,897
PASSAGE BIO INC	COMMON STOCK USD.0001	20,469	28,247	20,674
PATRIZIA SE	COMMON STOCK	4,351	48,108	39,412
PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	31,000	22,967	24,019
PAYCOR HCM INC	COMMON STOCK USD.001	22,567	539,146	487,222
PAZ OIL CO LTD	COMMON STOCK ILS5.0	1,011	92,314	85,099
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	20,947	930,012	920,830
PCCW LTD	COMMON STOCK	417,000	190,436	222,156
PEAB AB CLASS B	COMMON STOCK SEK5.35	16,735	94,922	94,819
PELOTON INTERACTIVE INC A	COMMON STOCK USD.000025	172,908	1,466,397	1,053,010
PEMBINA PIPELINE CORP	COMMON STOCK	436,492	14,763,447	15,024,055
PENNANT GROUP INC/THE	COMMON STOCK USD.001	64,570	741,753	898,814
PENNON GROUP PLC	COMMON STOCK GBP.6105	26,072	255,641	249,773
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	56,028	274,121	314,715
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	26,500	125,272	148,853
PENUMBRA INC	COMMON STOCK USD.001	606	174,581	152,433
PEPPER MONEY LTD/AU	COMMON STOCK	18,486	17,802	15,515
PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	853	32,074	40,764
PERENTI LTD	COMMON STOCK	79,568	65,609	56,465
PERFICIENT INC	COMMON STOCK USD.001	14,163	3,697,146	932,209
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	7,727	509,360	534,322
PERPETUAL LTD	COMMON STOCK	11,130	310,464	193,509
PERRIGO CO PLC	COMMON STOCK EUR.001	54,726	1,716,212	1,761,083
PERSEUS MINING LTD	COMMON STOCK	348,791	484,188	440,295
PERSONALIS INC	COMMON STOCK	100,335	198,663	210,704
PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	146,255	882,696	462,166
PETIQ INC	COMMON STOCK USD.001	12,423	239,773	245,354
PETROFAC LTD	COMMON STOCK USD.02	335	14,410	161
PEUGEOT INVEST	COMMON STOCK EUR1.0	317	30,515	35,508
PGS ASA	COMMON STOCK NOK3.0	47,475	45,450	40,044
PHC HOLDINGS CORP	COMMON STOCK	1,800	18,886	18,347
PHOENIX HOLDINGS LTD/THE	COMMON STOCK ILS1.0	17,214	181,563	175,204
PHOTRONICS INC	COMMON STOCK USD.01	4,158	69,979	130,436
PHYSICIANS REALTY TRUST	REIT USD.01	3,661	39,320	48,728
PIAGGIO + C. S.P.A.	COMMON STOCK	15,198	47,210	49,996
PICTON PROPERTY INCOME LTD	REIT	55,498	52,446	48,958
PIERRE + VACANCES	COMMON STOCK EUR.01	5,018	8,987	8,603
PIGEON CORP	COMMON STOCK	142,221	2,261,720	1,638,295
PINNACLE INVESTMENT MANAGEME	COMMON STOCK	33,898	224,528	233,153
PIOLAX INC	COMMON STOCK	2,900	38,768	47,929
PIRELLI + C SPA	COMMON STOCK NPV	29,332	125,343	159,643
PLANET FITNESS INC CL A	COMMON STOCK	9,230	692,227	673,790
PLASTIC OMNIUM	COMMON STOCK EUR.5	45,796	594,424	607,062
PLATINUM ASSET MANAGEMENT	COMMON STOCK	42,331	52,469	38,416
PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	5,597	36,394	46,763
PLAYTECH PLC	COMMON STOCK	203,161	1,249,122	1,161,827
PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	24,145	240,175	210,544

Corporate stocks - common (continued):

PLUS500 LTD	COMMON STOCK ILS.01	5,097	$ 102,563	$ 108,056
POLA ORBIS HOLDINGS INC	COMMON STOCK	9,000	114,785	101,121
POLAR CAPITAL HOLDINGS PLC	COMMON STOCK GBP.025	9,027	52,934	53,625
PORCH GROUP INC	COMMON STOCK USD.0001	2,677	11,812	8,246
PORR AG	COMMON STOCK	1,911	25,030	26,810
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	29,331	1,439,035	1,271,206
POSTNL NV	COMMON STOCK EUR.08	32,063	58,571	50,046
POWELL INDUSTRIES INC	COMMON STOCK USD.01	2,733	243,879	241,597
POWER INTEGRATIONS INC	COMMON STOCK USD.001	38,951	3,388,206	3,198,266
PRA GROUP INC	COMMON STOCK USD.01	13,246	191,283	347,045
PRASHKOVSKY INVESTMENTS + CO	COMMON STOCK ILS1.0	700	14,467	16,234
PRECISION BIOSCIENCES INC	COMMON STOCK	43,297	51,523	15,803
PREMIER FOODS PLC	COMMON STOCK GBP.1	438,817	575,440	758,551
PREMIER INVESTMENTS LIMITED	COMMON STOCK	55,606	975,705	1,046,840
PRESSANCE CORP	COMMON STOCK	2,600	31,705	29,416
PRICESMART INC	COMMON STOCK USD.0001	6,092	470,605	461,652
PRIMARY HEALTH PROPERTIES	REIT GBP.125	132,217	174,250	174,955
PRIMO WATER CORP	COMMON STOCK	112,820	1,753,223	1,697,941
PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	7,021	159,447	161,694
PRO MEDICUS LTD	COMMON STOCK	52,182	2,065,337	3,412,159
PROCEPT BIOROBOTICS CORP	COMMON STOCK USD.00001	13,557	479,807	568,174
PROG HOLDINGS INC	COMMON STOCK USD.5	14,582	500,380	450,730
PROGYNY INC	COMMON STOCK USD.0001	44,703	1,499,869	1,662,058
PROPETRO HOLDING CORP	COMMON STOCK	40,073	378,809	335,812
PROS HOLDINGS INC	COMMON STOCK USD.001	36,165	1,022,250	1,402,840
PROSEGUR CASH SA	COMMON STOCK EUR.02	26,109	16,663	15,488
PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	18,355	34,044	35,686
PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	13,611	121,303	83,206
PROXIMUS	COMMON STOCK	15,101	143,623	141,958
PRS REIT PLC/THE	REIT GBP.01	18,639	19,968	20,482
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	4,546	534,337	635,192
PTC THERAPEUTICS INC	COMMON STOCK USD.001	8,341	302,470	229,878
PUBMATIC INC CLASS A	COMMON STOCK USD.0001	9,702	181,150	158,240
PULTEGROUP INC	COMMON STOCK USD.01	4,421	418,936	456,336
PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	24,093	101,913	104,323
PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	28,652	1,018,553	1,021,730
PZ CUSSONS PLC	COMMON STOCK GBP.01	23,742	57,096	46,368
Q2 HOLDINGS INC	COMMON STOCK USD.0001	43,402	1,231,103	1,884,081
QUADIENT SA	COMMON STOCK EUR1.0	24,394	360,434	517,918
QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	1,620	300,318	345,740
QUALYS INC	COMMON STOCK USD.001	12,938	1,678,331	2,539,471
QUBE HOLDINGS LTD	COMMON STOCK	108,156	206,429	239,113
QUEST RESOURCE HOLDING CORP	COMMON STOCK USD.001	86,945	562,160	637,307
QUILTER PLC	COMMON STOCK GBP.08167	138,234	154,067	181,155
R1 RCM INC	COMMON STOCK USD.01	60,598	872,275	640,521
RADNET INC	COMMON STOCK USD.0001	14,084	417,966	489,701
RADWARE LTD	COMMON STOCK ILS.05	40,781	827,730	680,227
RAI WAY SPA	COMMON STOCK NPV	5,843	33,604	32,982
RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	14,753	240,589	304,263
RAITO KOGYO CO LTD	COMMON STOCK	4,000	53,577	53,625
RAIZNEXT CORP	COMMON STOCK	2,500	24,701	27,096
RALPH LAUREN CORP	COMMON STOCK USD.01	10,811	1,271,853	1,558,946
RAMBUS INC	COMMON STOCK USD.001	3,246	227,364	221,540
RAMELIUS RESOURCES LTD	COMMON STOCK	105,575	74,054	121,386
RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	2,414	138,407	135,284
RAPID7 INC	COMMON STOCK USD.01	10,498	388,096	599,436
RATHBONES GROUP PLC	COMMON STOCK GBP.05	6,212	149,321	137,950
RATOS AB B SHS	COMMON STOCK SEK3.15	6,741	19,324	24,134
RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	9,869	32,834	39,969
RECTICEL	COMMON STOCK	4,092	55,682	47,914
REDCARE PHARMACY NV	COMMON STOCK EUR.02	6,030	731,576	876,593
REDDE NORTHGATE PLC	COMMON STOCK GBP.5	23,122	113,156	107,145
REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.0	38,262	103,472	98,269
REDOX LTD/AUSTRALIA	COMMON STOCK	16,617	24,790	26,646
REDROW PLC	COMMON STOCK GBP.105	176,903	1,080,571	1,388,050
REGENCY CENTERS CORP	REIT USD.01	9,273	579,563	621,291
REGENXBIO INC	COMMON STOCK USD.0001	15,592	352,062	279,876
REGION RE LTD	REIT	116,510	209,268	179,671
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	12,219	331,220	306,453
REGIS RESOURCES LTD	COMMON STOCK	74,497	103,760	110,816
REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	20,184	2,959,396	3,265,368
REIT 1 LTD	REIT ILS1.0	19,084	92,517	88,824
RELAY THERAPEUTICS INC	COMMON STOCK	8,432	112,286	92,836
RELIANCE WORLDWIDE CORP LTD	COMMON STOCK	93,089	242,026	281,390
RENGO CO LTD	COMMON STOCK	18,500	126,191	123,351
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	64,678	555,645	552,350
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	22,580	176,190	192,833
RESOLUTE MINING LTD	COMMON STOCK	218,800	63,265	66,438
RESORTTRUST INC	COMMON STOCK	81,400	1,250,949	1,412,288
RESTAR HOLDINGS CORP	COMMON STOCK	1,800	28,781	36,005
RESURS HOLDING AB	COMMON STOCK SEK.005	11,139	26,673	26,394
RETAIL ESTATES	REIT	1,116	73,993	79,638
REVENIO GROUP OYJ	COMMON STOCK	19,020	702,048	570,644
REVOLVE GROUP INC	COMMON STOCK USD.001	8,210	107,307	136,122
REXEL SA	COMMON STOCK EUR5.0	23,986	513,906	656,309
RHI MAGNESITA NV	COMMON STOCK EUR1.0	1,914	52,737	84,423
RICOH LEASING CO LTD	COMMON STOCK	1,500	43,367	51,656
RIETER HOLDING AG REG	COMMON STOCK CHF5.0	200	22,698	21,410
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	21,793	719,467	739,872
RISO KAGAKU CORP	COMMON STOCK	2,000	32,248	37,665
RISO KYOIKU CO LTD	COMMON STOCK	10,000	23,278	16,102
RIVERSTONE HOLDINGS LTD	COMMON STOCK	54,600	24,935	29,181
RLI CORP	COMMON STOCK USD1.0	4,407	585,340	586,660
RLJ LODGING TRUST	REIT	24,112	240,724	282,593

Corporate stocks - common (continued):

ROBERT HALF INC COMMON STOCK USD.001	5,383	$ 444,369	$ 473,273
ROHTO PHARMACEUTICAL CO LTD COMMON STOCK	28,900	544,954	582,797
ROKU INC COMMON STOCK USD.0001	13,274	1,148,140	1,216,695
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	339,173	620,585	1,295,836
ROUND ONE CORP COMMON STOCK	171,025	692,649	676,918
ROYAL GOLD INC COMMON STOCK USD.01	4,939	577,206	597,421
RPM INTERNATIONAL INC COMMON STOCK USD.01	20,257	1,930,996	2,261,289
RS GROUP PLC COMMON STOCK GBP.1	42,908	437,876	448,314
RUBIS COMMON STOCK EUR1.25	9,716	255,491	241,488
RURAL FUNDS GROUP REIT	35,992	57,975	52,065
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	26,666	929,399	1,341,300
RWS HOLDINGS PLC COMMON STOCK GBP.01	29,888	132,178	95,558
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001	45,906	1,776,389	1,974,876
RYERSON HOLDING CORP COMMON STOCK USD.01	2,302	70,980	79,833
RYMAN HEALTHCARE LTD COMMON STOCK	65,221	231,301	243,638
RYMAN HOSPITALITY PROPERTIES REIT USD.01	10,455	896,496	1,150,677
RYOBI LTD COMMON STOCK	2,000	39,436	37,707
RYOHIN KEIKAKU CO LTD COMMON STOCK	93,400	1,213,342	1,563,181
S FOODS INC COMMON STOCK	1,800	40,613	42,070
S4 CAPITAL PLC COMMON STOCK GBP.25	39,713	23,152	27,034
SA DES CIMENTS VICAT VICAT C	1,723	44,564	62,524
SACYR SA COMMON STOCK EUR1.0	39,844	112,258	137,587
SAF HOLLAND SE COMMON STOCK EUR.01	4,470	57,738	75,054
SAFESTORE HOLDINGS PLC REIT GBP.01	21,719	211,621	244,756
SAFILO GROUP SPA COMMON STOCK NPV	20,366	18,240	20,563
SAGAX AB B COMMON STOCK SEK1.75	22,011	423,576	605,868
SAIA INC COMMON STOCK USD.001	4,356	1,725,287	1,908,887
SAIBU GAS HOLDINGS CO LTD COMMON STOCK	2,400	31,792	33,315
SAIPEM SPA COMMON STOCK NPV	546,749	844,859	887,831
SAKATA INX CORP COMMON STOCK	3,900	31,389	37,567
SALVATORE FERRAGAMO SPA COMMON STOCK EUR.1	2,475	42,948	33,382
SALZGITTER AG COMMON STOCK	2,405	73,127	74,387
SAMHALLSBYGGNADSBOLAGET I NO COMMON STOCK	3,791	150,868	1,957
SAMSONITE INTERNATIONAL SA COMMON STOCK USD.01	338,100	903,203	1,114,941
SAMTY RESIDENTIAL INVESTMENT REIT	37	32,445	28,791
SAN A CO LTD COMMON STOCK	700	22,595	22,617
SAN AI OBBLI CO LTD COMMON STOCK	4,600	43,579	52,402
SAN IN GODO BANK LTD/THE COMMON STOCK	13,300	78,321	93,774
SANDFIRE RESOURCES LTD COMMON STOCK	193,776	799,271	970,517
SANGETSU CORP COMMON STOCK	2,900	49,588	63,768
SANKEN ELECTRIC CO LTD COMMON STOCK	7,000	360,586	386,048
SANKI ENGINEERING CO LTD COMMON STOCK	3,600	42,263	44,687
SANKYO CO LTD COMMON STOCK	1,400	56,408	81,658
SANKYU INC COMMON STOCK	4,900	179,118	180,074
SANMINA CORP COMMON STOCK USD.01	3,241	182,680	166,490
SANRIO CO LTD COMMON STOCK	10,000	474,970	417,010
SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	29,473	277,905	293,727
SANYO CHEMICAL INDUSTRIES COMMON STOCK	1,100	33,722	33,044
SANYO DENKI CO LTD COMMON STOCK	500	21,714	22,237
SANYO SPECIAL STEEL CO LTD COMMON STOCK	1,100	18,016	20,567
SAPPORO HOLDINGS LTD COMMON STOCK	2,200	54,689	97,032
SARAS SPA COMMON STOCK	46,163	56,608	82,406
SASSEUR REAL ESTATE INVESTME REIT	52,900	29,492	27,471
SATO HOLDINGS CORP COMMON STOCK	18,926	262,403	284,065
SATO HOLDINGS CORP COMMON STOCK	2,500	35,962	37,523
SAVERS VALUE VILLAGE INC COMMON STOCK USD.000001	33,828	620,972	587,931
SAVILLS PLC COMMON STOCK GBP.025	13,553	152,575	167,418
SAWAI GROUP HOLDINGS CO LTD COMMON STOCK	3,900	118,805	144,099
SAYONA MINING LTD COMMON STOCK	804,740	56,900	38,987
SB TECHNOLOGY CORP COMMON STOCK	500	8,435	8,423
SBM OFFSHORE NV COMMON STOCK EUR.25	14,181	208,847	195,030
SBS HOLDINGS INC COMMON STOCK	6,423	152,348	111,986
SCANDIC HOTELS GROUP AB COMMON STOCK SEK.25	4,977	15,390	22,925
SCANDINAVIAN TOBACCO GROUP A COMMON STOCK DKK1.0	34,233	646,400	595,039
SCHIBSTED ASA B SHS COMMON STOCK NOK.5	4,767	86,668	129,834
SCHIBSTED ASA CL A COMMON STOCK NOK.5	45,688	918,295	1,316,339
SCHNEIDER NATIONAL INC CL B COMMON STOCK	26,132	653,026	665,059
SCHOELLER BLECKMANN OILFIELD COMMON STOCK EUR1.0	1,051	59,242	51,316
SCHOUW + CO COMMON STOCK DKK10.0	1,244	93,743	101,941
SCHRODINGER INC COMMON STOCK USD.01	10,349	275,828	370,494
SCHWEITER TECHNOLOGIES AG COMMON STOCK CHF1.0	48	34,340	29,599
SCILEX HOLDING CO COMMON STOCK USD.0001	30,969	324,555	63,177
SCOR SE COMMON STOCK EUR7.876972	15,110	360,155	441,651
SCOUT24 SE COMMON STOCK	12,477	810,181	884,299
SEACOAST BANKING CORP/FL COMMON STOCK USD.1	2,250	47,277	64,035
SEADRILL LIMITED COMMON STOCK USD.01	25,537	1,240,407	1,207,389
SEER INC COMMON STOCK USD.00001	39,092	151,883	75,838
SEIBU HOLDINGS INC COMMON STOCK	149,544	1,554,614	2,075,880
SEIKO GROUP CORP COMMON STOCK	2,800	60,361	53,505
SEINO HOLDINGS CO LTD COMMON STOCK	12,000	109,372	181,983
SEKISUI CHEMICAL CO LTD COMMON STOCK	79,903	1,113,516	1,151,957
SEKISUI HOUSE REIT INC REIT	1,228	696,102	671,575
SEKISUI JUSHI CORP COMMON STOCK	2,500	35,987	44,084
SELECT HARVESTS LTD COMMON STOCK	5,176	11,600	10,242
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	8,441	825,731	839,711
SELLA CAPITAL REAL ESTATE LT REIT ILS1.0	20,900	48,351	49,097
SEMAPA SOCIEDADE DE INVESTIM COMMON STOCK NPV	1,594	21,349	23,595
SEMBCORP INDUSTRIES LTD COMMON STOCK	268,800	743,776	1,082,047
SEMPERIT AG HOLDING COMMON STOCK	444	6,850	6,945
SEMRUSH HOLDINGS INC A COMMON STOCK USD.00001	-	135,908	-
SENKO GROUP HOLDINGS CO LTD COMMON STOCK	11,000	77,379	89,105
SENSHU IKEDA HOLDINGS INC COMMON STOCK	21,500	49,738	49,259
SERCO GROUP PLC COMMON STOCK GBP.02	1,190,518	2,266,951	2,460,146
SERIA CO LTD COMMON STOCK	42,500	763,532	792,542

Corporate stocks - common (continued):

SERICA ENERGY PLC	COMMON STOCK USD.1	12,368	$ 38,628	$ 36,200
SES	RECEIPT	38,316	247,413	252,303
SESA SPA	COMMON STOCK NPV	10,217	1,264,254	1,388,204
SEVEN BANK LTD	COMMON STOCK	57,500	114,376	122,235
SHAFTESBURY CAPITAL PLC	REIT GBP.25	94,068	176,934	165,607
SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	58,000	38,360	39,813
SHATTUCK LABS INC	COMMON STOCK	11,569	26,609	82,487
SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	103,000	84,864	86,795
SHIBAURA MACHINE CO LTD	COMMON STOCK	2,400	53,342	58,902
SHIBAURA MECHATRONICS CORP	COMMON STOCK	18,413	846,707	775,807
SHIBUYA CORPORATION	COMMON STOCK	1,700	29,812	29,459
SHIFT4 PAYMENTS INC CLASS A	COMMON STOCK	8,279	593,645	615,461
SHIGA BANK LTD/THE	COMMON STOCK	3,400	69,214	84,168
SHIKOKU ELECTRIC POWER CO	COMMON STOCK	14,600	84,649	104,959
SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	32,567	81,204	92,431
SHIMA SEIKI MFG LTD	COMMON STOCK	1,200	16,188	12,981
SHIN ETSU POLYMER CO LTD	COMMON STOCK	3,800	36,731	45,202
SHINDENGEN ELECTRIC MFG	COMMON STOCK	13,094	335,043	281,422
SHINMAYWA INDUSTRIES LTD	COMMON STOCK	5,100	41,576	42,542
SHIZUOKA GAS CO LTD	COMMON STOCK	3,000	20,699	21,833
SHOCHIKU CO LTD	COMMON STOCK	500	44,359	33,785
SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	9,282	1,659,291	1,768,778
SHOEI FOODS CORP	COMMON STOCK	400	11,265	13,690
SHORE BANCSHARES INC	COMMON STOCK USD.01	4,400	74,173	62,700
SHOWA SANGYO CO LTD	COMMON STOCK	1,800	37,258	40,410
SHUFERSAL LTD	COMMON STOCK ILS.1	17,689	101,103	84,739
SHUN TAK HOLDINGS LTD	COMMON STOCK	116,000	24,969	15,004
SHURGARD SELF STORAGE LTD	REIT	19,510	914,508	966,811
SHUTTERSTOCK INC	COMMON STOCK USD.01	8,147	556,636	393,337
SI BONE INC	COMMON STOCK USD.0001	29,002	495,198	608,752
SIA ENGINEERING CO LTD	COMMON STOCK	13,200	22,567	23,716
SIEGFRIED HOLDING AG REG	COMMON STOCK CHF14.6	777	535,024	793,479
SIG PLC	COMMON STOCK GBP.1	44,378	15,843	18,895
SIGMA HEALTHCARE LTD	COMMON STOCK	64,693	31,976	44,364
SIGNIFY NV	COMMON STOCK	46,637	1,472,537	1,562,013
SIIX CORP	COMMON STOCK	2,700	26,308	28,019
SILICON LABORATORIES INC	COMMON STOCK USD.0001	3,811	600,020	504,081
SILTRONIC AG	COMMON STOCK	1,768	135,125	172,745
SILVERGATE CAPITAL CORP CL A	COMMON STOCK	1,333	23,303	400
SIMPLEX HOLDINGS INC	COMMON STOCK	5,000	82,712	97,283
SIMS LTD	COMMON STOCK	7,919	70,495	84,079
SIMULATIONS PLUS INC	COMMON STOCK USD.001	21,865	810,963	978,459
SIRIUS REAL ESTATE LTD	REIT	131,237	121,854	157,765
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	34,433	4,414,544	5,595,363
SIXT SE	COMMON STOCK	1,354	125,750	151,364
SJM HOLDINGS LTD	COMMON STOCK	127,500	68,712	40,331
SJW GROUP	COMMON STOCK USD.001	9,160	696,412	598,606
SKECHERS USA INC CL A	COMMON STOCK USD.001	34,103	1,648,095	2,125,981
SKY PERFECT JSAT HOLDINGS	COMMON STOCK	15,000	55,410	74,266
SKYWARD SPECIALTY INSURANCE	COMMON STOCK USD.01	16,371	334,599	554,649
SLIGRO FOOD GROUP NV	COMMON STOCK EUR.06	1,651	28,615	28,925
SM ENERGY CO	COMMON STOCK USD.01	24,540	886,300	950,189
SMART METERING SYSTEMS PLC	COMMON STOCK GBP.01	13,020	116,791	156,020
SMARTGROUP CORP LTD	COMMON STOCK	125,768	679,734	748,330
SMARTSHEET INC CLASS A	COMMON STOCK	7,770	317,328	371,561
SMCP SA	COMMON STOCK EUR1.1	78,596	512,038	296,928
SMITH (A.O.) CORP	COMMON STOCK USD1.0	29,718	1,897,931	2,449,952
SNAP ON INC	COMMON STOCK USD1.0	5,842	1,334,883	1,687,403
SOCIETE BIC SA	COMMON STOCK EUR3.82	2,371	154,537	164,612
SOFTWAREONE HOLDING AG	COMMON STOCK CHF.01	3,829	55,168	74,610
SOJITZ CORP	COMMON STOCK	22,480	430,941	507,865
SOLAR A/S B SHS	COMMON STOCK DKK100.0	550	47,733	37,898
SOLASTO CORP	COMMON STOCK	112,127	541,593	489,929
SOLVAY SA	COMMON STOCK EUR15.0	7,345	165,152	224,992
SONAE	COMMON STOCK EUR1.0	78,025	77,859	77,959
SONOS INC	COMMON STOCK USD.001	37,559	644,164	643,761
SOPRA STERIA GROUP	COMMON STOCK EUR1.0	5,663	1,161,419	1,237,364
SOSILA LOGISTICS REIT INC	REIT	34	35,114	28,964
SOTETSU HOLDINGS INC	COMMON STOCK	3,900	71,235	75,743
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	2,456	112,362	91,118
SOVOS BRANDS INC	COMMON STOCK USD.001	1,742	23,524	38,376
SPAR NORD BANK A/S	COMMON STOCK DKK10.0	7,115	108,793	112,392
SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.0	9,720	93,743	98,773
SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	3,468	42,553	45,281
SPAREBANK 1 SMN	COMMON STOCK NOK20.0	13,097	169,552	182,868
SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	17,814	216,532	226,102
SPARTANNASH CO	COMMON STOCK	1,685	39,599	38,671
SPECTRIS PLC	COMMON STOCK GBP.05	5,084	195,784	244,920
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	2,978	224,288	237,555
SPIE SA	COMMON STOCK EUR.47	5,003	132,135	156,402
SPIRENT COMMUNICATIONS PLC	COMMON STOCK GBP.03333333	320,138	779,648	503,202
SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625	1,836	315,896	345,003
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	4,540	192,468	218,419
SPS COMMERCE INC	COMMON STOCK USD.001	6,788	1,003,158	1,315,786
SPX TECHNOLOGIES INC	COMMON STOCK USD.01	2,510	224,553	253,535
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	96,070	5,001,404	5,870,838
SSAB AB A SHARES	COMMON STOCK	22,796	129,794	173,449
SSAB SVENSKT STAL AB SER B	COMMON STOCK	64,356	386,803	492,224
ST GALLER KANTONALBANK A REG	COMMON STOCK CHF80.0	295	154,072	172,272
STAAR SURGICAL CO	COMMON STOCK USD.01	61,546	3,157,763	1,920,851
STABILUS SE	COMMON STOCK EUR.01	872	58,328	59,433
STANDARD MOTOR PRODS	COMMON STOCK USD2.0	19,431	710,760	773,548
STANLEY ELECTRIC CO LTD	COMMON STOCK	12,800	245,822	240,874
STAR ASIA INVESTMENT CORPORA	REIT	217	89,827	88,659

Corporate stocks - common (continued):

STAR ENTERTAINMENT GRP LTD/T COMMON STOCK	240,136	$ 186,854	$ 84,386
STAR MICRONICS CO LTD COMMON STOCK	3,500	43,074	42,676
STARHILL GLOBAL REIT REIT	144,406	57,700	57,473
STARHUB LTD COMMON STOCK	35,500	28,498	29,873
STARTS CORP INC COMMON STOCK	23,805	474,903	494,911
STARTS PROCEED INVESTMENT CO REIT	24	42,699	34,252
STEADFAST GROUP LTD COMMON STOCK	313,248	1,219,851	1,243,994
STEARNS HOLDINGS LLC CLASS B	4,590	-	-
STEEL DYNAMICS INC COMMON STOCK USD.005	5,638	550,833	665,848
STELLA INTERNATIONAL COMMON STOCK HKD.1	53,500	51,501	63,102
STELLA JONES INC COMMON STOCK	13,238	680,980	774,241
STERLING INFRASTRUCTURE INC COMMON STOCK USD.01	6,757	221,630	594,143
STHREE PLC COMMON STOCK GBP.01	131,187	664,931	699,051
STILLFRONT GROUP AB COMMON STOCK SEK.07	22,844	37,076	27,586
STITCH FIX INC CLASS A COMMON STOCK USD.00002	16,938	56,027	60,469
STOLT NIELSEN LTD COMMON STOCK USD1.0	18,389	545,642	564,035
STOLT NIELSEN LTD COMMON STOCK USD1.0	1,533	41,103	47,021
STONECO LTD A COMMON STOCK USD.000079365	55,804	526,790	1,006,146
STOREBRAND ASA COMMON STOCK NOK5.0	43,750	377,933	387,886
STORSKOGEN GROUP AB B COMMON STOCK SEK.0005	67,116	49,278	61,709
STRAITS TRADING CO LTD COMMON STOCK	13,400	18,737	18,387
STRIDE INC COMMON STOCK USD.0001	10,491	624,928	622,851
STROEER SE + CO KGAA COMMON STOCK	1,693	79,621	100,522
SUEDZUCKER AG COMMON STOCK	3,164	54,945	49,596
SUMBER ALFARIA TRIJAYA TBK P COMMON STOCK IDR10.0	3,596,800	626,160	684,460
SUMIDA CORP COMMON STOCK	91,813	916,622	750,889
SUMITOMO DENSETSU CO LTD COMMON STOCK	1,600	29,190	31,119
SUMITOMO FORESTRY CO LTD COMMON STOCK	9,900	179,509	295,146
SUMITOMO HEAVY INDUSTRIES COMMON STOCK	11,000	241,958	277,380
SUMITOMO MITSUI CONSTRUCTION COMMON STOCK	111,807	310,599	314,849
SUMITOMO OSAKA CEMENT CO LTD COMMON STOCK	3,200	78,836	84,211
SUMITOMO PHARMA CO LTD COMMON STOCK	18,700	59,243	61,812
SUMITOMO RIKO COMPANY LTD COMMON STOCK	21,985	147,334	164,677
SUMITOMO RUBBER INDUSTRIES COMMON STOCK	16,900	149,603	183,649
SUMITOMO WAREHOUSE CO LTD COMMON STOCK	4,800	71,193	83,450
SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	1,439	35,817	44,163
SUMMIT HOTEL PROPERTIES INC REIT	4,577	25,503	30,757
SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	54,334	1,720,346	2,089,685
SUMMIT REAL ESTATE HOLDING REIT ILS1.0	4,146	52,548	62,600
SUN FRONTIER FUDOUSAN CO LTD COMMON STOCK	2,600	22,358	30,116
SUNDRUG CO LTD COMMON STOCK	25,600	766,279	822,948
SUNTEC REIT REIT	196,800	202,493	183,507
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	887	206,345	252,139
SUPER RETAIL GROUP LTD COMMON STOCK	15,405	112,951	165,768
SUPERMARKET INCOME REIT PLC REIT GBP.01	125,336	151,961	138,847
SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	4,262	138,401	123,342
SURGERY PARTNERS INC COMMON STOCK USD.01	1,037	33,177	33,174
SURMODICS INC COMMON STOCK USD.05	18,419	628,456	669,531
SURUGA BANK LTD COMMON STOCK	15,700	61,110	86,752
SUZUKEN CO LTD COMMON STOCK	3,200	109,168	105,978
SVOLDER AB B COMMON STOCK SEK10.0	8,183	43,729	49,206
SWAP BANK OF AMERICA COC SWAP CASH COLLATERAL USD	170,000	170,000	170,000
SWAP BARCLAYS BANK COC SWAP CASH COLLATERAL USD	430,000	430,000	430,000
SWAP BNP PARIBAS COC SWAP CASH COLLATERAL USD	560,000	560,000	560,000
SWAP JP MORGAN BOC SWAP CASH COLLATERAL USD	(70,000)	(70,000)	(70,000)
SWECO AB B SHS COMMON STOCK SEK1.0	74,246	902,135	995,315
SWIRE PACIFIC LTD CL A COMMON STOCK	18,500	138,078	156,604
SWISSQUOTE GROUP HOLDING REG COMMON STOCK CHF.2	5,678	1,184,938	1,380,287
SYDBANK A/S COMMON STOCK DKK10.0	5,604	236,073	243,813
SYNLAB AG COMMON STOCK	6,554	72,815	82,679
SYNOPSYS INC COMMON STOCK USD.01	604	273,445	311,006
SYNTHOMER PLC COMMON STOCK GBP.1	12,614	181,864	30,504
T GAIA CORP COMMON STOCK	1,700	21,001	23,273
TABCORP HOLDINGS LTD COMMON STOCK	223,314	160,840	127,236
TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001	52,687	740,635	753,424
TADANO LTD COMMON STOCK	5,800	45,294	48,505
TAG IMMOBILIEN AG COMMON STOCK	17,506	123,589	255,165
TAIHEI DENGYO KAISHA LTD COMMON STOCK	900	24,116	28,536
TAIHEIYO CEMENT CORP COMMON STOCK	80,003	1,502,221	1,649,090
TAIKISHA LTD COMMON STOCK	2,300	58,134	66,644
TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK	4,200	184,144	257,547
TAKAMATSU CONSTRUCTION GROUP COMMON STOCK	1,400	20,984	27,498
TAKARA LEBEN REAL ESTATE INV REIT	42	30,973	30,030
TAKARA STANDARD CO LTD COMMON STOCK	3,900	42,643	45,147
TAKASAGO INTERNATIONAL CORP COMMON STOCK	1,200	23,146	29,706
TAKASHIMAYA CO LTD COMMON STOCK	14,000	192,510	190,814
TAKE AND GIVE NEEDS CO LTD COMMON STOCK	12,740	104,213	107,085
TAKKT AG COMMON STOCK	2,260	32,857	33,703
TAMA HOME CO LTD COMMON STOCK	700	16,478	19,489
TAMRON CO LTD COMMON STOCK	700	15,788	26,415
TANGER INC REIT USD.01	8,165	226,054	226,334
TARGA RESOURCES CORP COMMON STOCK USD.001	539,989	42,638,705	46,908,844
TARGET HEALTHCARE REIT PLC REIT GBP.01	61,652	59,761	67,827
TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	900	26,136	37,602
TATE + LYLE PLC COMMON STOCK GBP.2916667	39,336	326,977	330,459
TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	20,736	959,062	1,106,266
TAZMO CO COMMON STOCK	31,900	696,030	626,777
TBC BANK GROUP PLC COMMON STOCK GBP.01	4,723	135,928	170,391
TBS HOLDINGS INC COMMON STOCK	3,400	40,871	72,327
TC ENERGY CORP COMMON STOCK	84,699	3,060,821	3,310,884
TD SYNNEX CORP COMMON STOCK USD.001	32,111	3,058,018	3,455,465
TEAMVIEWER SE COMMON STOCK	160,516	2,281,467	2,493,035
TECAN GROUP AG REG COMMON STOCK CHF.1	2,255	932,320	920,058
TECHNOGYM SPA COMMON STOCK NPV	6,944	57,063	69,535

Corporate stocks - common (continued):

TECHNOLOGY ONE LTD	COMMON STOCK	59,259	$ 593,688	$ 621,492
TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	1,807	17,242	16,667
TEGNA INC	COMMON STOCK USD1.0	2,685	56,586	41,081
TEIJIN LTD	COMMON STOCK	145,238	1,418,963	1,376,866
TELADOC HEALTH INC	COMMON STOCK USD.001	97,089	2,111,605	2,092,268
TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	520,880	966,769	1,353,318
TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	497	30,711	3,932
TEMENOS AG REG	COMMON STOCK CHF5.0	22,649	1,753,411	2,104,919
TENABLE HOLDINGS INC	COMMON STOCK USD.01	17,760	803,877	818,026
TENET HEALTHCARE CORP	COMMON STOCK USD.05	4,135	223,680	312,482
TENMA CORP	COMMON STOCK	1,300	20,309	20,508
TERADATA CORP	COMMON STOCK USD.01	40,897	1,460,430	1,779,428
TERRENO REALTY CORP	REIT USD.01	7,030	436,601	440,570
TESSENDERLO GROUP	COMMON STOCK	1,306	39,612	40,756
TETRA TECH INC	COMMON STOCK USD.01	14,051	2,101,906	2,345,533
TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01	408	739,288	641,560
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	3,145	301,593	384,413
TEXGEN POWER LLC	EQUITY BGH5HADF7	25,186	698,912	900,400
TEXHONG INTERNATIONAL GROUP	COMMON STOCK HKD.1	28,000	21,846	15,706
TEXTRON INC	COMMON STOCK USD.125	4,348	318,720	349,666
THE UNITED LABORATORIES INTE	COMMON STOCK HKD.01	1,539,297	1,270,215	1,381,879
THERMASYS	COMMON STOCK	255,171	26	26
THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0	17,235	9,491,142	9,148,166
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	27,672	555,654	901,277
THG PLC	COMMON STOCK GBP.005	60,558	38,134	65,743
THRYV HOLDINGS INC	COMMON STOCK	39,903	737,858	812,026
THULE GROUP AB/THE	COMMON STOCK SEK.01	31,085	869,599	846,692
THYSSENKRUPP AG	COMMON STOCK	24,751	153,190	172,578
TI FLUID SYSTEMS PLC	COMMON STOCK GBP.01	33,192	53,222	65,078
TIETOEVRY OYJ	COMMON STOCK	10,497	293,317	249,767
TILRAY BRANDS INC	COMMON STOCK USD.0001	-	87,525	-
TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	3,908	156,341	170,520
TOA CORP	COMMON STOCK	900	16,186	22,727
TOAGOSEI CO LTD	COMMON STOCK	9,000	76,236	87,587
TOAST INC CLASS A	COMMON STOCK USD.000001	17,805	373,774	325,119
TOD S SPA	COMMON STOCK EUR2.0	385	15,613	14,519
TODA CORP	COMMON STOCK	22,600	122,199	149,534
TOENEC CORP	COMMON STOCK	800	21,659	25,933
TOHO BANK	W	17,800	30,652	36,236
TOHO GAS CO LTD	COMMON STOCK	17,491	328,912	365,378
TOHO HOLDINGS CO LTD	COMMON STOCK	2,700	44,978	61,707
TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	44,900	238,825	305,395
TOKAI CARBON CO LTD	COMMON STOCK	20,100	162,870	146,209
TOKAI CORP/GIFU	COMMON STOCK	1,500	19,430	22,237
TOKAI RIKA CO LTD	COMMON STOCK	48,493	655,701	748,137
TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	18,000	48,156	67,158
TOKEN CORP	COMMON STOCK	600	33,741	39,154
TOKUSHU TOKAI PAPER CO LTD	COMMON STOCK	1,000	22,106	27,912
TOKUYAMA CORP	COMMON STOCK	32,600	493,451	552,891
TOKYO CENTURY CORP	COMMON STOCK	9,600	82,079	103,981
TOKYO KIRABOSHI FINANCIAL GR	COMMON STOCK	2,400	50,986	67,669
TOKYO STEEL MFG CO LTD	COMMON STOCK	2,200	20,565	26,981
TOKYO TATEMONO CO LTD	COMMON STOCK	68,700	939,163	1,029,184
TOKYU CONSTRUCTION CO LTD	COMMON STOCK	8,100	39,338	45,792
TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	199,600	1,193,341	1,276,205
TOKYU REIT INC	REIT	88	127,797	106,364
TOLL BROTHERS INC	COMMON STOCK USD.01	9,095	619,234	934,875
TOMONY HOLDINGS INC	COMMON STOCK	17,100	48,911	47,426
TOPBUILD CORP	COMMON STOCK	6,295	1,266,048	2,355,966
TOPCON CORP	COMMON STOCK	54,452	614,301	587,084
TOPDANMARK A/S	COMMON STOCK DKK1.0	2,308	121,142	110,264
TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01	22,516	434,640	322,879
TOPRE CORP	COMMON STOCK	3,700	34,617	49,288
TOPSPORTS INTERNATIONAL HOLD	COMMON STOCK HKD.000001	413,000	420,300	321,576
TORII PHARMACEUTICAL CO LTD	COMMON STOCK	1,300	29,492	32,781
TORM PLC A	COMMON STOCK USD.01	2,223	56,096	67,266
TOSEI CORP	COMMON STOCK	2,500	25,882	35,413
TOTETSU KOGYO CO LTD	COMMON STOCK	2,200	43,747	49,468
TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	1,300	20,996	21,688
TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS15.0	3,761	110,009	115,622
TOWNE BANK	COMMON STOCK USD1.667	8,809	271,670	262,156
TOYO CONSTRUCTION CO LTD	COMMON STOCK	2,200	19,792	18,617
TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	78,943	1,178,796	1,280,626
TOYO TIRE CORP	COMMON STOCK	11,500	133,791	192,510
TOYOBO CO LTD	COMMON STOCK	11,263	82,998	84,445
TOYODA GOSEI CO LTD	COMMON STOCK	9,700	173,582	182,021
TOYOTA BOSHOKU CORP	COMMON STOCK	8,500	122,881	134,904
TP ICAP GROUP PLC	COMMON STOCK GBP.25	78,589	165,957	195,662
TRANSCAT INC	COMMON STOCK USD.5	7,298	679,099	797,890
TRANSCOSMOS INC	COMMON STOCK	1,500	36,330	32,079
TRANSMEDICS GROUP INC	COMMON STOCK	10,009	712,162	790,010
TRANSOCEAN LTD	COMMON STOCK CHF.1	85,759	507,233	544,570
TRAVIS PERKINS PLC	COMMON STOCK GBP.112051	21,062	224,699	222,478
TRE HOLDINGS CORP	COMMON STOCK	4,600	35,350	35,892
TREEHOUSE FOODS INC	COMMON STOCK USD.01	115,300	4,407,977	4,779,185
TRELLEBORG AB B SHS	COMMON STOCK SEK25.0	11,230	267,528	376,196
TREX COMPANY INC	COMMON STOCK USD.01	5,542	417,220	458,822
TRI POINTE HOMES INC	COMMON STOCK USD.01	6,910	149,439	244,614
TRICO BANCSHARES	COMMON STOCK	14,268	727,525	613,096
TRIGANO SA	COMMON STOCK EUR4.2568	438	60,284	71,753
TRINET GROUP INC	COMMON STOCK USD.000025	1,830	213,661	217,642
TRITAX BIG BOX REIT PLC	REIT GBP.01	187,478	316,141	403,666
TRIUMPH FINANCIAL INC	COMMON STOCK USD.01	3,645	288,599	292,256
TS TECH CO LTD	COMMON STOCK	8,800	102,103	106,489

Corporate stocks - common (continued):

TSUBAKI NAKASHIMA CO LTD	COMMON STOCK	80,194	$ 532,941	$ 416,385
TSUBAKIMOTO CHAIN CO	COMMON STOCK	2,600	59,140	74,599
TSUGAMI CORP	COMMON STOCK	48,017	417,135	413,822
TTM TECHNOLOGIES	COMMON STOCK USD.001	8,463	126,037	133,800
TUI AG	COMMON STOCK	45,500	502,529	355,561
TULLOW OIL PLC	COMMON STOCK GBP.1	115,368	49,904	57,240
TV ASAHI HOLDINGS CORP	COMMON STOCK	2,200	22,695	25,077
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	7,895	130,014	291,010
TX GROUP AG	COMMON STOCK CHF10.0	255	39,597	36,600
TYMAN PLC	COMMON STOCK GBP.05	19,626	54,620	78,685
U BLOX HOLDING AG	COMMON STOCK CHF11.5	3,454	411,556	409,974
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	7,469	605,213	695,663
UACJ CORP	COMMON STOCK	3,300	63,427	90,119
UBE CORP	COMMON STOCK	8,900	130,958	144,567
UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	24,528	773,710	626,163
UFP INDUSTRIES INC	COMMON STOCK	7,655	620,661	961,085
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	9,364	1,103,922	1,610,983
UGI CORP	COMMON STOCK	50,622	1,134,683	1,245,301
UK COMMERCIAL PROPERTY REIT LT UK COMMERCIAL PROPERTY TRUST		75,490	52,851	59,665
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	7,861	364,200	375,913
ULVAC INC	COMMON STOCK	5,900	264,874	281,985
UNICAJA BANCO SA	COMMON STOCK EUR.25	130,083	143,187	127,890
UNIPHAR PLC	COMMON STOCK EUR.08	10,847	26,807	32,352
UNIPOL GRUPPO SPA	COMMON STOCK	307,864	1,498,913	1,755,503
UNIQA INSURANCE GROUP AG	COMMON STOCK	11,893	89,018	98,007
UNIQURE NV	COMMON STOCK EUR.05	18,650	183,192	126,261
UNISYS CORP	COMMON STOCK USD.01	7,066	28,863	39,711
UNITED ARROWS LTD	COMMON STOCK	2,400	39,461	32,141
UNITED INTERNET AG REG SHARE	COMMON STOCK	9,603	145,728	244,407
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	9,874	253,537	480,370
UNITED SUPER MARKETS HOLDING	COMMON STOCK	1,800	12,397	12,985
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	6,291	1,500,732	1,383,328
UNITED URBAN INVESTMENT CORP	REIT	274	311,062	280,064
UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	3,636	32,208	34,142
UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	1,400	23,065	22,840
UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK USD5.0	4,832	135,831	106,449
UNUM GROUP	COMMON STOCK USD.1	35,432	1,443,155	1,602,235
UPBOUND GROUP INC	COMMON STOCK USD.01	4,089	136,510	138,903
UPLAND SOFTWARE INC	COMMON STOCK USD.0001	47,239	160,076	199,821
URBAN LOGISTICS REIT PLC	REIT GBP.01	46,473	74,848	75,477
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	17,110	454,468	610,656
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	8,177	822,034	688,667
VALEO	COMMON STOCK EUR1.0	20,539	298,344	315,709
VALIANT HOLDING AG REG	COMMON STOCK CHF.5	1,554	167,643	176,144
VALLOUREC SA	COMMON STOCK EUR.02	5,636	69,965	87,317
VALMET OYJ	COMMON STOCK NPV	10,146	272,064	292,635
VALMONT INDUSTRIES	COMMON STOCK USD1.0	1,413	467,237	329,950
VALOR CO	W	18,110	255,015	313,566
VALUECOMMERCE CO LTD	COMMON STOCK	25,833	274,400	268,811
VAN LANSCHOT KEMPEN NV	DUTCH CERT EUR1.0	3,184	77,349	99,009
VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	11,313	43,372	47,741
VANQUIS BANKING GROUP PLC	COMMON STOCK GBP.2072727	26,135	59,600	43,045
VAREX IMAGING CORP	COMMON STOCK USD.01	1,600	32,480	32,800
VARONIS SYSTEMS INC	COMMON STOCK USD.001	6,158	155,536	278,834
VARTA AG	COMMON STOCK	703	10,987	16,114
VASTNED RETAIL NV	REIT EUR5.0	1,142	26,175	25,356
VAXCYTE INC	COMMON STOCK USD.001	10,166	545,804	638,425
VECTOR CAPITAL V, L.P.		33,916	8,104	841
VEIDEKKE ASA	COMMON STOCK NOK.5	10,703	104,700	107,708
VENTURE CORP LTD	COMMON STOCK	17,800	172,863	183,654
VENTYX BIOSCIENCES INC	COMMON STOCK USD.0001	12,610	347,682	31,147
VERADIGM INC	COMMON STOCK USD.01	16,976	299,457	178,078
VERALLIA	COMMON STOCK EUR1.0	66,981	2,542,650	2,579,311
VERONA PHARMA PLC ADR	ADR	-	258,332	-
VERTIV HOLDINGS CO A	COMMON STOCK USD.0001	473,942	6,758,767	22,763,434
VESUVIUS PLC	COMMON STOCK GBP.1	21,323	104,629	130,802
VETROPACK HOLDING REGISTERED	COMMON STOCK CHF1.0	1,315	53,870	61,090
VF CORP	COMMON STOCK	81,773	1,662,377	1,537,332
VIASAT INC	COMMON STOCK USD.0001	17,249	693,869	482,110
VIB VERMOEGEN AG	COMMON STOCK	1,139	16,958	17,489
VICINITY CENTRES	REIT	400,025	542,554	556,832
VICOR CORP	COMMON STOCK USD.01	478	35,825	21,481
VICTORY CAPITAL HOLDING	A COMMON STOCK USD.01	5,650	187,141	194,586
VICTREX PLC	COMMON STOCK GBP.01	8,580	164,576	166,473
VIENNA INSURANCE GROUP AG	COMMON STOCK	3,792	90,833	111,004
VIR BIOTECHNOLOGY INC	COMMON STOCK	65,441	715,341	658,336
VIRGIN MONEY UK PLC	COMMON STOCK GBP.1	237,248	482,050	497,368
VISCOFAN SA	COMMON STOCK EUR.7	5,937	414,935	351,525
VISHAY PRECISION GROUP	COMMON STOCK	23,120	893,588	787,698
VISTEON CORP	COMMON STOCK	2,317	292,630	289,393
VISTRY GROUP PLC	COMMON STOCK GBP.5	32,304	247,030	377,837
VITAL FARMS INC	COMMON STOCK USD.0001	46,190	633,737	724,721
VIVA ENERGY GROUP LTD	COMMON STOCK	105,783	197,925	251,912
VIZIO HOLDING CORP A	COMMON STOCK USD.0001	70,060	517,401	539,462
VOLTALIA SA REGR	COMMON STOCK EUR5.7	1,891	20,011	21,766
VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	2,798	184,213	181,181
VOPAK	COMMON STOCK EUR.5	6,892	206,756	231,747
VORNADO REALTY TRUST	REIT USD.04	16,519	334,323	466,662
VOSSLOH AG	COMMON STOCK	569	23,828	26,368
VT HOLDINGS CO LTD	COMMON STOCK	7,000	25,011	25,670
VTECH HOLDINGS LTD	COMMON STOCK USD.05	16,700	107,655	100,839
WABTEC CORP	COMMON STOCK USD.01	19,366	1,932,920	2,457,545
WACKER NEUSON SE	COMMON STOCK	17,510	313,683	353,192
WACOM CO LTD	COMMON STOCK	88,092	378,668	410,529

Corporate stocks - common (continued):

WAKITA + CO LTD	COMMON STOCK	3,200	$ 29,256	$ 36,317
WALLENIUS WILHELMSEN ASA	COMMON STOCK NOK.52	95,682	689,501	838,515
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	22,855	100,169	124,051
WARABEYA NICHIYO HOLDINGS CO	COMMON STOCK	2,000	49,890	48,588
WAREHOUSE GROUP	M	10,406	17,111	10,608
WAREHOUSE REIT PLC	REIT	41,019	50,070	48,108
WARNER BROS DISCOVERY INC	COMMON STOCK	728,920	7,721,923	8,295,110
WARNER MUSIC GROUP CORP CL A	COMMON STOCK	92,042	3,222,267	3,294,183
WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	9,082	297,679	294,075
WATCHES OF SWITZERLAND GROUP	COMMON STOCK GBP.0125	36,618	292,977	330,732
WAYFAIR INC CLASS A	COMMON STOCK USD.001	12,700	622,723	783,590
WAYPOINT REIT	REIT	63,987	119,330	106,534
WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	17,175	964,171	1,680,230
WEBJET LTD	COMMON STOCK	418,531	1,767,645	2,096,191
WEBUILD SPA	COMMON STOCK	39,212	60,372	79,137
WEBUILD SPA	WARRANT	2,610	-	-
WEEBIT NANO LTD	COMMON STOCK	10,648	43,270	31,024
WENDEL	COMMON STOCK EUR4.0	2,626	223,149	233,950
WENDY S CO/THE	COMMON STOCK USD.1	60,217	1,360,359	1,173,027
WERELDHAVE NV	REIT EUR1.0	3,124	42,716	49,900
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	86,815	10,869,238	15,095,392
WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	9,488	89,756	85,392
WESTERN UNION CO	COMMON STOCK USD.01	9,218	95,828	109,879
WESTGOLD RESOURCES LTD	COMMON STOCK NPV	72,744	104,959	108,208
WESTROCK CO	COMMON STOCK	11,727	432,278	486,905
WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	5,816	32,010	60,092
WEX INC	COMMON STOCK USD.01	29,685	4,857,950	5,775,217
WH SMITH PLC	COMMON STOCK GBP.22	57,836	1,032,738	983,549
WHITEHAVEN COAL LTD	COMMON STOCK	39,329	179,125	199,661
WICKES GROUP PLC	COMMON STOCK GBP.1	26,401	45,073	47,825
WIENERBERGER AG	COMMON STOCK	6,720	169,121	224,331
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	92,397	700,122	864,114
WILLIAMS COS INC	COMMON STOCK USD1.0	141,030	4,734,911	4,912,075
WINCANTON PLC	COMMON STOCK GBP.1	12,525	49,467	49,817
WINGSTOP INC	COMMON STOCK USD.01	8,967	1,626,153	2,300,753
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	1,903	100,288	138,691
WINTRUST FINANCIAL CORP	COMMON STOCK	3,154	294,350	292,533
WIX.COM LTD	COMMON STOCK ILS.01	36,421	2,798,225	4,480,512
WK KELLOGG CO	COMMON STOCK USD.0001	23,736	309,015	311,891
WOODWARD INC	COMMON STOCK USD.001455	1,610	217,439	219,169
WORKSPACE GROUP PLC	REIT GBP1.0	14,158	76,598	102,516
WORLD KINECT CORP	COMMON STOCK USD.01	22,284	594,236	507,630
WORLDLINE SA	COMMON STOCK EUR.68	70,228	1,019,252	1,215,637
WORLEY LTD	COMMON STOCK	90,646	980,146	1,079,940
WUESTENROT + WUERTTEMBERG	COMMON STOCK	2,222	36,736	32,743
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	51,010	3,638,789	4,101,714
X FAB SILICON FOUNDRIES SE	COMMON STOCK	1,511	15,432	16,992
XENON PHARMACEUTICALS INC	COMMON STOCK	5,769	227,472	265,720
XIOR STUDENT HOUSING NV	REIT	2,843	88,039	93,273
XP INC CLASS A	COMMON STOCK	30,986	764,002	807,805
XPEL INC	COMMON STOCK	12,053	708,406	649,054
YAMABIKO CORP	COMMON STOCK	3,200	26,654	33,957
YAMADA HOLDINGS CO LTD	COMMON STOCK	58,100	203,799	180,671
YAMAE GROUP HOLDINGS CO LTD	COMMON STOCK	18,528	486,890	502,035
YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	17,300	114,245	155,047
YAMATO KOGYO CO LTD	COMMON STOCK	3,900	137,333	205,844
YAMAZEN CORP	COMMON STOCK	13,800	110,539	116,778
YANCOAL AUSTRALIA LTD	COMMON STOCK	33,392	104,206	112,786
YANGZIJIANG FINANCIAL HOLDIN	COMMON STOCK	233,100	61,389	57,431
YANLORD LAND GROUP LTD	COMMON STOCK	60,400	44,062	26,558
YELLOW CAKE PLC	COMMON STOCK	133,077	599,654	1,049,264
YELLOW HAT LTD	COMMON STOCK	3,100	41,644	38,810
YELP INC	COMMON STOCK USD.000001	47,645	1,505,241	2,255,514
YETI HOLDINGS INC	COMMON STOCK USD.01	16,271	697,675	842,513
YIT OYJ	COMMON STOCK	13,476	34,402	29,549
YODOGAWA STEEL WORKS LTD	COMMON STOCK	2,100	41,640	56,827
YOKOGAWA BRIDGE HOLDINGS COR	COMMON STOCK	3,200	46,362	57,585
YOKOGAWA ELECTRIC CORP	COMMON STOCK	35,200	610,378	671,392
YOKOHAMA RUBBER CO LTD	COMMON STOCK	11,700	187,234	268,308
YOKOREI CO LTD	COMMON STOCK	4,300	34,753	31,995
YOUNG + CO S BREWERY PLC	A COMMON STOCK GBP.125	2,132	26,580	29,625
YUASA TRADING CO LTD	COMMON STOCK	2,115	59,355	71,110
YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	79,500	91,054	87,965
YURTEC CORP	COMMON STOCK	3,600	20,661	28,702
ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01	49,890	12,635,344	13,636,434
ZEHNDER GROUP AG RG	COMMON STOCK CHF.05	10,829	656,884	688,352
ZENRIN CO LTD	COMMON STOCK	3,300	20,551	20,458
ZIFF DAVIS INC	COMMON STOCK USD.01	1,026	79,203	68,937
ZILLOW GROUP INC A	COMMON STOCK USD.0001	2,462	77,883	139,645
ZILLOW GROUP INC C	COMMON STOCK USD.0001	11,700	476,146	676,962
ZIM INTEGRATED SHIPPING SERV	COMMON STOCK	-	163,688	-
ZIMVIE INC	COMMON STOCK USD.01	49,114	539,597	871,773
ZIONS BANCORP NA	COMMON STOCK USD.001	1,374	34,400	60,277
ZIPRECRUITER INC A	COMMON STOCK USD.00001	34,897	483,645	485,068
ZOJIRUSHI CORP	COMMON STOCK	2,100	24,588	22,210
ZUMIEZ INC	COMMON STOCK	28,902	628,329	587,867
ZUORA INC CLASS A	COMMON STOCK	117,320	882,741	1,102,808
ZYNEX INC	COMMON STOCK USD.001	39,473	667,622	429,861
	Total corporate stocks - common		1,171,875,742	1,297,527,749

Master limited partnerships:

ENTERPRISE PRODUCTS PARTNERS MLP	1,241,554	31,204,400	32,714,948
PLAINS ALL AMER PIPELINE LP MLP	1,258,873	18,022,986	19,071,926
WESTERN MIDSTREAM PARTNERS L MLP	713,221	19,191,139	20,868,846

Master limited partnerships (continued):				
ENERGY TRANSFER LP MLP	3,808,331	$	45,494,699	$ 52,554,968
MPLX LP MLP	1,367,359		45,195,728	50,209,422
NUSTAR ENERGY LP MLP	178,704		3,048,779	3,338,191
PLAINS GP HOLDINGS LP CL A LTD PART	152,432		2,094,330	2,431,290
SUNOCO LP MLP	127,059		6,218,069	7,614,646
USA COMPRESSION PARTNERS LP MLP	140,747		2,986,249	3,213,254
Total master limited partnerships			173,456,378	192,017,492
Common collective trust:				
ACADIAN EMERGING MARKETS EQUITY FUND	51,022		87,604,614	349,749,726
BNYM MELLON DB SL EMERGING MARKETS STOCK INDEX FUND	827,727		133,247,481	140,154,390
PRINCIPAL U.S. PROPERTY ACCOUNT	1,808,198		-	298,215,125
BNYM MELLON LONG BOND INDEX FUND	962,306		988,037,968	995,599,575
NORTHERN TRUST EAFE INDEX	1,117,691		716,467,733	838,660,394
BNYM MELLON STOCK INDEX FUND	154,303		945,490,993	1,158,574,801
SSGA 1-3 YEAR U.S. AGENCY INDEX NON-LENDING FUND	2,939,688		32,944,396	33,856,390
SSGA 1-3 YEAR U.S. CREDIT INDEX NON-LENDING FUND	1,777,646		29,285,579	33,857,044
SSGA 1-3 YEAR U.S. TREASURY INDEX NON-LENDING FUND	2,342,188		30,867,805	33,856,329
SSGA MSCI JPY INDX FUND	-		-	243,297,785
NORTHERN TRUST EAFE SMALL CAP VALUE INDEX	-		-	69,510,753
BNYM MELLON U.S. TREASURY INFLATION PROTECTED SECURITIES (TIPS) INDEX LE	217,988		44,592,073	46,082,645
T. ROWE PRICE EMERGING MARKETS EQUITY TRUST	337,760		-	214,923,393
Total common collective trust			3,008,538,643	4,456,338,350
Limited partnerships:				
2020 Tactical Market Fund, L.P.	8,031,977		8,031,977	8,863,078
Actis Emerging Markets 3, L.P.	7,209,305		7,209,305	205,419
Actis Infrastructure 2, L.P.	-		-	69,000
Advanced Technology Ventures VII, L.P.	3,127,212		3,127,212	121,289
Aeolus Property Catastrophe Keystone PF Fund	3,348		5,972,743	4,230,532
AEW Partners VI, L.P.	339,794		339,794	93,660
AHL (Cayman) SPC - Class A Evolution Segregated Portfolio	13,430,923		37,460,188	37,460,188
Alinda Infrastructure Fund II, L.P.	5,752,062		5,752,062	152,230
AMERICAN REALTY CORE FUND LP	2,560		222,074,328	322,659,886
American Securities Partners VII, L.P.	22,293,967		22,293,967	40,053,783
American Securities Partners VIII, L.P.	22,164,274		22,164,274	34,041,140
Antin Infrastructure Partners V SCSp	1,008,997		1,008,997	1,416,726
Apollo Atlas Fund, LLC	10,209		12,000,835	17,074,580
Apollo European Principal Finance Fund III, L.P.	12,248,888		12,248,888	11,253,884
Apollo Hybrid Value Fund, L.P.	8,970,060		8,970,060	9,463,450
Apollo Natural Resources Partners II, L.P.	6,286,591		6,286,591	2,798,637
Apollo Natural Resources Partners III, L.P.	14,401,009		14,401,009	19,554,238
Ares Special Opportunities Fund II, L.P.	7,949,504		7,949,504	8,701,057
AS Birch Grove Opportunities Fund, L.P. (fka Ascribe IV)	13,430,655		13,430,655	14,108,867
Ascribe Opportunities Fund III, L.P.	10,928,985		10,928,985	384,961
ASI Hark Capital III, LP	5,579,234		5,579,234	6,109,554
Atlas Venture VIII, L.P.	12,143,765		12,143,765	64,589,410
Atreides Foundation Fund, Ltd.	8,172		8,139,018	6,012,743
Audax Mezzanine Fund III, L.P.	2,196,720		2,196,720	1,590,329
Audax Mezzanine Fund V, L.P.	3,741,005		3,741,005	4,035,537
Audax Private Equity Fund IV, L.P.	21,092,504		21,092,504	21,761,014
Avenue Energy Opportunities Fund II, L.P.	4,769,054		4,769,054	19,075,067
Avenue Energy Opportunities Fund, L.P.	4,480,806		4,480,806	14,348,540
Averill Fund, Ltd.	-		-	7,603,301
Avidity OS (CSP)	4,430		4,545,990	5,019,000
Bain Capital Real Estate Fund II	5,577,008		5,577,008	5,819,037
Bain Capital Real Estate Fund III, L.P.	934,521		934,521	659,520
Balance Point Capital Partners V, L.P.	9,267,438		9,267,438	10,897,527
Balyasny Atlas Enhanced Fund, Ltd.	50,000		50,000,000	50,026,950
Bayview Mortgage Securities Offshore Ltd	12,738		11,197,641	17,134,146
BCP Energy Services Fund, L.P.	2,793,044		2,793,044	7,737,033
BCP Fund II, L.P.	13,045,818		13,045,818	17,635,281
BCP Fund III, LP	-		-	(19,058)
Benefit Street Partners Debt Fund IV, L.P.	18,625,793		18,625,793	17,152,455
Blackstone Capital Opportunities Fund IV LP	5,848,404		5,848,404	6,470,011
Blackstone Capital Partners IV, L.P.	614,289		614,289	55,793
Blackstone Capital Partners VII, L.P.	26,526,747		26,526,747	37,552,985
Blackstone Capital Partners VIII, L.P.	14,568,846		14,568,846	18,880,175
Blackstone Energy Partners II, L.P.	23,157,191		23,157,191	31,473,042
Blackstone Energy Partners III, L.P.	18,772,409		18,772,409	30,913,839
Blackstone Energy Partners, L.P.	5,867,585		5,867,585	3,616,828
Blackstone Real Estate Partners IX, L.P.	16,794,359		16,794,359	22,318,042
Blackstone Real Estate Partners VIII, L.P.	6,942,506		6,942,506	8,818,159
Blackstone Real Estate Partners X, L.P.	607,756		607,756	677,326
Blackstone Tactical Opportunities Fund - HL L.P.	13,915,082		13,915,082	17,417,439
Blackstone Tactical Opportunities Fund II, L.P.	5,268,604		5,268,604	4,616,623
Capital International Private Equity Fund V, L.P.	885,892		885,892	48,446
Capital International Private Equity Fund VI, L.P.	2,887,820		2,887,820	1,237,513
Carlyle Credit Opportunities Fund II, L.P.	12,231,707		12,231,707	13,602,091
Carlyle Credit Opportunities Fund III, L.P.	-		-	32,992
Carlyle Realty Partners VIII, L.P.	4,649,588		4,649,588	7,358,344
Caspian Focus Opp OS	10,000		10,000,000	10,956,956
Castle Hook Offshore Fund	66,000		66,000,000	61,449,251
Castlelake Aviation III - Stable Yield, L.P.	9,972,485		9,972,485	15,821,785
Castlelake Aviation IV Stable Yield, L.P.	11,323,983		11,323,983	12,211,485
Castlelake Income Opportunities, L.P.	12,043,726		12,043,726	10,806,208
Castlelake IV, L.P.	9,130,512		9,130,512	13,047,875
Castlelake Opportunistic Asset Solutions VI, L.P.	3,582,945		3,582,945	4,405,811
Castlelake V Dislocated Opportunities, L.P.	4,503,832		4,503,832	6,410,657
Castlelake V, L.P.	11,103,747		11,103,747	20,991,198
Catalyst Fund Limited Partnership V, L.P.	8,845,914		8,845,914	8,989,720
Caxton Global Investments (Institutional) Limited	527,528		116,360,722	140,683,510
Centerbridge Capital Partners II, L.P.	22,852,692		22,852,692	2,509,673
Centerbridge Capital Partners III, L.P.	21,065,861		21,065,861	28,905,827

Limited partnerships (continued):			
Centerbridge Capital Partners IV, L.P.	23,954,536	$ 23,954,536	$ 35,601,064
Centiva Offshore Fund, Ltd.	200,000	19,957,380	20,893,262
Cerberus CMBS Opportunities Feeder Fund Ltd.	-	-	13,324,050
Charlesbank Equity Fund VII, L.P.	2,838,002	2,838,002	145,227
Charterhouse Capital Partners X, L.P.	15,942,434	15,942,434	19,619,585
Charterhouse Capital Partners XI, L.P.	8,711,267	8,711,267	10,190,630
Chequers Capital XVI FCPR	5,060,456	5,060,456	4,529,737
CIM Fund VIII, L.P.	9,986,961	9,986,961	7,603,183
Clarion Lion Industrial Trust	3,751	15,000,000	14,480,914
Clearwater Capital Partners Fund III, L.P.	1,118,571	1,118,571	2,099,577
Compass Rose Claren Road Credit Fund	9,950	10,167,933	14,034,000
Comvest Credit Partners V, L.P.	1,904,419	1,904,419	10,817,196
Cornell Capital Partners II, L.P.	13,002,714	13,002,714	15,825,706
Cornell Capital Partners, L.P.	10,752,068	10,752,068	20,916,647
Crescent Direct Lending Fund III, L.P.	18,300,000	18,300,000	5,622,369
Crow Holdings Realty Partners VII, L.P.	19,770,416	19,770,416	272,734
Crow Holdings Realty Partners VIII, L.P.	5,652,458	5,652,458	506,359
CVC Capital Partners VII, L.P.	732,425	732,425	57,651,732
CVC Capital Partners VIII, L.P.	-	-	23,741,264
D.E. Shaw Composite International Fund	-	-	63,572,569
DC Value Recovery Fund III, L.P. (Colony Distressed Cr & Spec Situations Fund III, L.P.)	29,496,602	29,496,602	1,236,208
DC Value Recovery Fund IV, L.P. (Colony Distressed Cr & Spec Situations Fund IV, L.P.)	19,857,151	19,857,151	6,056,043
DE Shaw Composite Graphite International Fund	-	-	19,453,000
DRA Growth and Income Fund IX, LLC	5,741,834	5,741,834	7,224,873
DRA Growth and Income Fund VII, LLC	798,468	798,468	23,287
DRA Growth and Income Fund X, L.P.	8,593,140	8,593,140	9,776,724
DRA Growth and Income Fund XI, LLC	964,912	964,912	792,431
Drakewood OS CSP	2,957	2,950,041	2,658,170
East X (Blackstone ESTX)	-	-	7,530,191
EIF United States Power Fund IV, L.P.	14,210,068	14,210,068	8,822,415
Elliott International Limited	25,346	47,861,702	54,070,543
EnCap Energy Capital Fund VIII, L.P.	7,799,580	7,799,580	4,422,671
EnCap Energy Capital Fund X, L.P.	13,996,709	13,996,709	14,547,188
EnCap Energy Capital Fund XI, L.P.	28,170,254	28,170,254	41,517,370
Encompass Capital Fund Offshore, Ltd	4,501	16,665,434	15,713,078
Energy Ventures Fund IV, L.P.	12,220,011	12,220,011	4,623,290
EQT Exeter Industrial Value Fund VI, L.P	1,000,000	1,000,000	827,109
EQT X USD SCSP	2,984,740	2,984,740	3,521,763
Ergoteles	-	-	188,000
European Strategic Partners 2004 A	10,714,971	10,714,971	20,671
European Strategic Partners 2008 A	9,634,456	9,634,456	3,722,408
Everberg Capital Partners II, L.P.	6,098,631	6,098,631	6,945,091
Exeter Europe Logistics Value Fund IV SCSp	2,740,351	2,740,351	1,113,948
ExodusPoint OS (CSP)	17,255	18,783,661	25,046,745
ExodusPoint Partners International Fund, LTD	40,000	40,289,464	41,820,152
FCP Realty Fund VI, L.P.	-	-	(118,963)
First Eagle Direct Lending Fund IV, LLC	14,600,784	14,600,784	13,864,174
First Reserve Fund XI, L.P.	13,834,759	13,834,759	10,296
Five Point Energy Fund III, L.P.	4,561,482	4,561,482	11,529,746
Five Point Natural Gas Yield Fund I LP	1,109,115	1,109,115	1,224,177
Forada Series 5	-	-	29,471,264
Forada Series 6	-	-	6,857,451
Gamut Investment Fund I, L.P.	25,294,150	25,294,150	50,394,912
GEM Realty Fund IV, L.P.	470,369	470,369	7,448
Gilde Buyout Fund IV L.P.	412,192	412,192	937,723
Global Infrastructure Partners II, L.P.	7,727,859	7,727,859	11,543,597
Global Infrastructure Partners III, L.P.	7,243,681	7,243,681	10,442,678
Global Infrastructure Partners IV, L.P.	7,732,756	7,732,756	9,120,115
Global Infrastructure Partners V	1,092,999	1,092,999	1,146,192
Global Infrastructure Partners, L.P.	5,877,390	5,877,390	68,782
Global Timber Investors 9	12,700,436	12,700,436	19,121,944
Grain Communications Opportunity Fund IV, L.P.	-	-	(159,232)
Graticule Asia Macro Fund Ltd	14,953	23,015,378	17,921,572
Great Hill Equity Partners VIII, L.P.	5,865,814	5,865,814	4,815,829
Green Equity Investors IX, L.P.	69,256	69,256	688,400
Green Equity Investors VII, L.P.	26,803,148	26,803,148	44,927,366
Green Equity Investors VIII, L.P.	26,731,317	26,731,317	33,498,406
Gridiron Capital Fund III, L.P.	17,551,923	17,551,923	73,295,070
Gridiron Capital Fund IV, L.P.	17,961,487	17,961,487	37,599,471
Gridiron Capital Fund V, L.P.	9,514,034	9,514,034	11,316,944
GSO Capital Opportunities Fund III, L.P.	4,307,695	4,307,695	4,067,260
GTIS Brazil Real Estate Fund II, L.P.	12,224,266	12,224,266	6,659,835
Hamilton Lane European SMID Aggregator Fund	78,565	78,565	63,701
Hamilton Lane Venture Capital Fund, L.P. (Series 2016)	15,485,636	15,485,636	27,535,931
Hamilton Lane Venture Capital Fund, L.P. (Series 2017)	15,795,518	15,795,518	32,020,661
Hamilton Lane Venture Capital Fund, L.P. (Series 2018)	17,493,296	17,493,296	29,318,543
Hamilton Lane Venture Capital Fund, L.P. (Series 2019)	12,509,109	12,509,109	18,123,350
Hamilton Lane Venture Capital Fund, L.P. (Series 2020)	11,984,118	11,984,118	13,844,529
Hamilton Lane Venture Capital Fund, L.P. (Series 2021)	8,557,807	8,557,807	8,074,141
Hamilton Lane Venture Capital Fund, L.P. (Series 2022)	4,689,778	4,689,778	4,622,873
Hancock Capital Partners IV, L.P.	-	-	450,623
Hancock Capital Partners V, L.P.	30,564	30,564	3,604,561
Hark Capital II, LP.	8,548,947	8,548,947	11,336,237
HEITMAN AMERICA REAL ESTATE TRUST LP	219,628	275,197,493	284,640,694
Hillhouse Fund IV, L.P.	17,558,867	17,558,867	25,501,341
Hillhouse Fund V, L.P.	7,834,752	7,834,752	10,078,415
HitecVision SpringPoint, L.P.	1,816,956	1,816,956	2,064,671
HitecVision VI, L.P.	11,526,342	11,526,342	9,741,016
HL Rose SPV, L.P.	5,251,070	5,251,070	5,237,388
Holocene Advisors Offshore Fund Ltd.	15,441	20,955,337	22,637,377
Hony Capital Fund V, L.P.	11,511,572	11,511,572	8,378,750
HPS Strategic Investment Partners V, L.P.	3,200,141	3,200,141	3,852,030
Hudson Bay International Fund Ltd.	50,273	52,616,836	54,149,272
Huff Alternative Fund	157,080	157,080	20,178

Limited partnerships (continued):			
ICG Europe Fund VII, L.P.	12,917,271	$ 12,917,271	$ 18,601,818
ICG Europe Fund VIII SCSp	3,353,227	3,353,227	4,411,599
ICG Recovery Fund II SCSp	5,552,956	5,552,956	6,896,034
Infracapital Partners, L.P.	-	-	171
Institutional Venture Partners XIII, L.P.	7,383,134	7,383,134	2,252,077
Jade Equity Investors II, L.P.	-	-	(33,221)
Jade Equity Investors, L.P.	8,177,882	8,177,882	10,607,397
JJJ Moore CSP OS	11,702	16,502,066	19,300,367
JLL Partners Fund V, L.P.	-	-	5,433,697
JLL Partners Fund VI, L.P.	-	-	1,212,720
Kayne Anderson Real Estate Partners IV, L.P.	5,255,992	5,255,992	6,107,630
Kayne Anderson Real Estate Partners V, L.P.	11,852,818	11,852,818	11,556,708
Kayne Anderson Real Estate Partners VI, L.P.	7,920,777	7,920,777	8,652,332
Kelso Investment Associates IX, L.P.	14,118,883	14,118,883	22,433,338
Kelso Investment Associates VII, L.P.	2,951,782	2,951,782	22,216
Kelso Investment Associates X, L.P.	17,759,053	17,759,053	35,566,269
Kelso Investment Associates XI, L.P.	4,901,346	4,901,346	6,766,499
Khosla Ventures III, L.P.	14,767,962	14,767,962	2,119,503
Khosla Ventures IV, L.P.	18,184,365	18,184,365	36,810,181
Khosla Ventures Seed B, L.P.	10,874,778	10,874,778	12,896,032
Khosla Ventures Seed, L.P.	5,434,260	5,434,260	7,353,699
King Street Capital, Ltd.	-	-	207,124
Kohlberg Investors IX, L.P.	20,331,912	20,331,912	31,549,742
Kohlberg Investors VIII, L.P.	22,505,022	22,505,022	37,866,587
Kohlberg Investors X, L.P.	-	-	235,017
KPS Special Situations Fund V, L.P.	10,142,339	10,142,339	20,828,068
KPS Special Situations Mid-Cap Fund, L.P.	5,084,434	5,084,434	8,110,820
KSL Capital Partners III, L.P.	6,358,244	6,358,244	7,508,783
Landmark Equity Partners XIV, L.P.	-	-	3,059,512
Landmark IAM Growth Equity Partners, L.P.	-	-	166,965
Landmark IAM Real Estate Fund V, L.P.	13,781,405	13,781,405	86,344
Landmark Real Estate Fund VI, L.P.	-	-	57,183
Lexington Partners - Hamilton Lane 2000, LLC	-	-	2,761
Liberty Hall Capital Partners Fund I, L.P.	14,107,296	14,107,296	18,218,152
Linden Capital Partners V LP	13,952,158	13,952,158	17,619,540
Lone Star Fund IX (U.S.), L.P.	789,421	789,421	3,591,118
Lone Star Fund X (U.S.), L.P.	760,332	760,332	6,204,364
Lone Star Fund XI, L.P.	8,283,756	8,283,756	12,410,857
Luminus Energy Partners, Ltd.	1,022	1,022,112	5,000,000
Merit Energy Partners H	11,023,240	11,023,240	8,882,900
Mesarete Capital Fund Ltd.	10,000	10,385,180	11,436,000
MidOcean Partners VI, L.P.	5,073,989	5,073,989	4,327,198
MSouth Equity Partners II, L.P.	9,089,880	9,089,880	73,756
Neoma Global Growth Markets Strategic Fund	13,473,052	13,473,052	13,377,000
New Enterprise Associates 10, L.P.	7,971	7,971	227,548
New Enterprise Associates 11 (Second Commitment)	-	-	68,461
New Enterprise Associates 11, L.P.	1,142,493	1,142,493	171,262
Newstone Capital Partners II, L.P.	4,386,012	4,386,012	1,482,495
North Reef Capital Offshore Ltd.	12,000	12,000,000	13,667,088
Northstar Mezzanine Partners V, L.P.	12,577	12,577	62,149
Oak Investment Partners XI, L.P.	1,884,620	1,884,620	7,589
Oaktree Opportunities Fund VIII, L.P.	-	-	40,426
Oaktree Opportunities Fund VIII-B, L.P.	-	-	2,442,482
Oaktree Special Situations Fund II, L.P.	8,013,114	8,013,114	17,469,894
Oaktree Special Situations Fund III, L.P.	3,750,000	3,750,000	3,834,568
OCM Opportunities Fund VII-B, L.P.	-	-	6,765
Octagon Investments Offshore Fund, Ltd.	1,103	908,183	1,633,000
OHA Strategic Credit Fund II, L.P.	2,772,529	2,772,529	8,879,698
ONCAP US II-A, LP	-	-	9,188,650
ONCAP US III, LP	2,983,969	2,983,969	2,747,187
Onex Partners II, L.P.	9,157,653	9,157,653	145,755
Onex Partners III, L.P.	6,338,671	6,338,671	4,790,768
Onex Partners IV, L.P.	11,863,376	11,863,376	12,456,135
Onex Partners, L.P.	2,627,615	2,627,615	85,438
Ospraie Special Situations Fund LP	-	-	2,772,098
OVP Venture Partners VII, L.P.	12,063,148	12,063,148	34,976,765
PAG Asia I Feeder Fund, LP	5,759,629	5,759,629	5,670,235
Patria-Brazilian Private Equity Fund IV, L.P.	14,810,581	14,810,581	17,539,923
Platinum Equity Capital Partners IV, L.P.	25,715,418	25,715,418	36,882,088
Platinum Equity Capital Partners V, L.P.	22,303,463	22,303,463	33,544,190
Platinum Equity Capital Partners VI, L.P.	5,645,296	5,645,296	6,180,398
Platinum Equity Capital Partners, L.P.	1,443,774	1,443,774	197,633
Platinum Equity Small Cap Fund, L.P.	13,254,526	13,254,526	23,623,658
Point72 Captial International, Ltd.	346,869	56,460,533	61,465,667
Polaris Venture Partners IV, L.P.	508,677	508,677	52,260
Quad-C Partners X, L.P.	10,829,649	10,829,649	11,726,860
Related Real Estate Fund II, L.P.	6,371,995	6,371,995	4,663,641
Resource Land Fund IV, LLC	-	-	2,529,572
River VI, L.P.	-	-	167,704
Riverside Capital Appreciation Fund V	5,792,149	5,792,149	1,185,319
Riverside Europe Fund IV, L.P.	-	-	2,743,372
Riverside Micro-Cap Fund I, L.P.	-	-	2,450,998
Roark Capital Partners II Sidecar, L.P.	21,681,085	21,681,085	44,136,161
Roark Capital Partners IV, L.P.	28,197,350	28,197,350	49,205,632
Roark Capital Partners V, L.P.	19,933,683	19,933,683	32,748,236
Rokos Global Macro Fund, Ltd	52,598	10,926,934	11,757,000
Royalty Opportunities S.ar.l.	13,849,729	13,849,729	4,261,674
Saw Mill Capital Partners II, L.P.	16,412,471	16,412,471	41,622,909
Saw Mill Capital Partners III, L.P.	3,050,433	3,050,433	5,884,020
Secondary Investment SPV-5, L.P.	-	-	3,076,324
Secondary Investment SPV-6, L.P.	1,261,474	1,261,474	490,480
Secondary Investment SPV-8, L.P.	-	-	2,854,543
Sentient Global Resources Fund IV, L.P.	7,444,066	7,444,066	1,202,730
Silver Lake Partners V, L.P.	24,147,837	24,147,837	36,887,230

Limited partnerships (continued):						
Silver Lake Partners VI, L.P.	26,418,686				$ 26,418,686	$ 33,522,067
Silver Point Capital Offshore Fund, Ltd.	-				-	14,244,907
Skye Global Fund, Ltd	15,182				20,484,242	17,590,967
Squarepoint Core International Feeder Limited	4,735				6,120,000	8,404,538
Squarepoint Focus International Feeder Limited	12,649				28,215,178	23,052,853
Statar OS CSP	2,819				1,694,998	3,118,832
Sterling Value Add Partners III, L.P.	10,015,168				10,015,168	11,801,656
STG VII, L.P.	-				-	(347,849)
Stonepeak Infrastructure Fund III, L.P.	11,791,578				11,791,578	18,636,835
Stonepeak Infrastructure Fund IV, L.P.	3,548,772				3,548,772	4,363,637
Stonepeak Opportunities Fund LP	1,340,698				1,340,698	1,312,321
Strategic Value Special Situations Fund III, L.P.	-				-	16,945,916
Summit Partners Growth Equity Fund XI, L.P.	10,269,624				10,269,624	11,559,390
Sun Capital Partners III QP, LP	-				-	76,230
Tenaron Capital Relative Value	-				-	10,000,000
Tenaska Power Fund II, L.P.	-				-	73,472
The Fourth Cinven Fund	6,464,100				6,464,100	33,366
The Tudor BVI Global Fund Ltd.	619				87,865,118	143,584,225
Third Rock Ventures II, L.P.	10,923,431				10,923,431	34,525
Thoma Bravo Fund XII, L.P.	27,752,384				27,752,384	48,908,388
Thoma Bravo Fund XIII, L.P.	24,861,108				24,861,108	44,350,186
Thoma Bravo Fund XIV, L.P.	20,820,674				20,820,674	24,668,270
Thoma Bravo Fund XV, L.P.	9,482,814				9,482,814	10,974,050
Thomas H. Lee Equity Fund IX, L.P.	10,275,146				10,275,146	11,331,842
Thomas H. Lee Equity Fund VII, L.P.	-				-	12,330,354
Thomas H. Lee Equity Fund VIII, L.P.	-				-	22,854,089
Towerbrook Investors III, L.P.	1,380,465				1,380,465	39,639
TPG Partners IV, L.P.	3,298,205				3,298,205	15,436
TPG Partners IX, L.P.	4,668,048				4,668,048	5,120,277
TPG Partners VII, L.P.	17,822,012				17,822,012	16,057,611
TPG Partners VIII, L.P.	28,499,891				28,499,891	42,974,186
TPG Real Estate Partners III, L.P.	8,900,087				8,900,087	9,317,736
TPG Real Estate Partners IV, L.P.	820,039				820,039	381,945
Trailstone MgdAcOS-A	2,147				6,000,000	7,702,303
Trend Macro ERISA Fund Ltd.	-				-	21,748,899
Turnbridge Capital Partners I, L.P.	12,694,083				12,694,083	11,076,163
TwinBeech Capital Offshore	7,000				7,000,000	8,292,915
Two Sigma Mercury OS (CSP)	13,779				17,030,600	20,096,212
Valhalla Partners II, L.P.	1,855,043				1,855,043	688,112
Veritas Capital Fund IV, L.P.	1,691,290				1,691,290	280,107
Viking Global Equities III Ltd.	3,767				17,790,101	20,710,374
Vista Equity Partners Fund IV, L.P.	9,415,544				9,415,544	21,615,477
Warburg Pincus Capital Solutions Founders Fund, L.P.	-				-	(22,758)
Waterton Mining Parallel Fund, L.P.	2,204,211				2,204,211	5,586,968
Waud Capital Partners III, L.P.	1,730,069				1,730,069	3,785,072
Waud Capital Partners IV, L.P.	21,046,875				21,046,875	35,512,831
Waud Capital Partners V, L.P.	19,038,731				19,038,731	28,256,641
Wellington Bay Pond	-				-	50,704
Welwing Fund	13,756				15,732,307	22,954,008
Woodline Partners Fund	10,924				11,000,000	12,337,802
Yucaipa American Alliance Fund I, L.P.	475,579				475,579	-
Yucaipa American Alliance Fund II, L.P.	4,643,044				4,643,044	16,658,227
Yucaipa American Alliance Fund III, L.P.	14,996,540				14,996,540	19,816,732
Yucaipa Corporate Initiatives Fund II, L.P.	4,781,261				4,781,261	170,912
Total limited partnerships					3,582,674,981	4,767,186,643
Other investments:						
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	156,380	1.000	%	10/25/2059	145,205	146,858
3 MONTH SOFR FUT DEC23 XCME 20240319	38	0.000		3/19/2024	-	-
3 MONTH SOFR FUT DEC23 XCME 20240319	33	0.000		3/19/2024	-	-
3 MONTH SOFR FUT DEC24 XCME 20250318	(230)	0.000		3/18/2025	-	-
3 MONTH SOFR FUT JUN24 XCME 20240917	(31)	0.000		9/17/2024	-	-
3 MONTH SOFR FUT JUN24 XCME 20240917	10	0.000		9/17/2024	-	-
3 MONTH SOFR FUT JUN25 XCME 20250916	58	0.000		9/16/2025	-	-
3 MONTH SOFR FUT MAR24 XCME 20240618	189	0.000		6/18/2024	-	-
3 MONTH SOFR FUT MAR24 XCME 20240618	10	0.000		6/18/2024	-	-
3 MONTH SOFR FUT SEP23 XCME 20231219	10	0.000		12/19/2023	-	-
3 MONTH SOFR FUT SEP24 XCME 20241217	(42)	0.000		12/17/2024	-	-
3 MONTH SOFR FUT SEP25 XCME 20251216	58	0.000		12/16/2025	-	-
3 MONTH SOFR OPT JUN24P 94.37 EXP 06/14/2024	160	0.000		6/14/2024	60,000	8,000
3MO EURO EURIBOR MAR24 IFLL 20240318	114	0.000		3/18/2024	-	-
3MO EURO EURIBOR MAR25 IFLL 20250317	108	0.000		3/17/2025	-	-
3MO EURO EURIBOR SEP24 IFLL 20240916	(216)	0.000		9/16/2024	-	-
AUCKLAND COUNCIL SR SECURED REGS 03/26 3.5	800,000	3.500		3/9/2026	521,755	532,790
AUST 10Y BOND FUT MAR24 XSFE 20240315	(77)	0.000		3/15/2024	-	-
AUST 3YR BOND FUT MAR24 XSFE 20240315	(14)	0.000		3/15/2024	-	-
AUSTRALIAN GOVERNMENT BONDS REGS 05/30 2.5	300,000	2.500		5/21/2030	185,084	190,238
AUSTRALIAN GOVERNMENT BONDS REGS 11/31 1	400,000	1.000		11/21/2031	210,330	220,246
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 04/25 3.25	2,260,000	3.250		4/21/2025	1,525,446	1,530,406
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 04/33 4.5	1,100,000	4.500		4/21/2033	735,499	783,040
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 06/51 1.75	50,000	1.750		6/21/2051	19,540	20,193
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/26 0.5	500,000	0.500		9/21/2026	302,872	313,973
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 12/30 1	300,000	1.000		12/21/2030	162,453	169,870
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 07/66	1,200,000	3.450		7/30/2066	1,137,556	1,241,207
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/71	400,000	1.450		10/31/2071	196,107	224,624
BRITISH COLUMBIA PROV OF BONDS 09/36 7.25	440,000	7.250		9/1/2036	535,977	554,514
BWPC0M2Y3 CDS EUR P F 1.00000 1 CCPITRAXX	(1,300,000)	1.000		12/20/2033	(1,385,800)	(1,437,847)
BWPC0M2Y3 CDS EUR R V 03MEVENT 2 CCPITRAXX	1,300,000	1.000		12/20/2033	1,402,042	1,436,045
BWPC0M355 CDS USD P F 1.00000 1 CCPCDX	(200,000)	1.000		12/20/2033	(200,000)	(200,293)
BWPC0M355 CDS USD R V 03MEVENT 2 CCPCDX	200,000	1.000		12/20/2033	201,817	200,000
BWU00XH23 IRS EUR P F .45000 SWU00XH23 CCPVANILLA	(300,000)	1.000		12/15/2035	(227,764)	(259,703)
BWU00XH23 IRS EUR R V 06MEURIB SWUV0XH25 CCPVANILLA	300,000	1.000		12/15/2035	320,175	331,395
BWU00XH2S IRS EUR P V 06MEURIB DUMMY FOR CCP VANILLA	(300,000)	1.000		12/15/2035	-	-
BWU00XH2S IRS EUR R F .00000 DUMMY FOR CCP VANILLA	300,000	0.000		12/15/2035	-	-

Other investments (continued):

BWU00Y1H5 IRS AUD P F 1.25000 SWU00Y1H5 CCPVANILLA	(1,300,000)	1.250	%	6/17/2030	$ (703,672)	$ (747,514)
BWU00Y1H5 IRS AUD R V 06MBBSW SWUV0Y1H7 CCPVANILLA	1,300,000	1.000		6/17/2030	881,595	887,055
BWU016KP6 IRS EUR P F .06350 SWU016KP6 CCPVANILLA	(300,000)	0.063		11/17/2052	(161,190)	(174,203)
BWU016KP6 IRS EUR R V 06MEURIB SWUV16KP8 CCPVANILLA	300,000	1.000		11/17/2052	320,175	331,395
BWU01CKK4 IRS USD P F 1.00000 SWU01CKK4 CCPOIS	(3,900,000)	1.000		12/15/2026	(3,492,482)	(3,602,970)
BWU01CKK4 IRS USD R V 12MSOFR SWUV1CKK6 CCPOIS	3,900,000	1.000		12/15/2026	3,900,000	3,900,000
BWU01D6C6 IRS USD P F 1.00000 SWU01D6C6 CCPOIS	(3,300,000)	1.000		6/15/2027	(2,891,387)	(3,015,723)
BWU01D6C6 IRS USD R V 12MSOFR SWUV1D6C8 CCPOIS	3,300,000	1.000		6/15/2027	3,300,000	3,300,000
BWU01H5P9 IRS USD P F 1.75000 SWU01H5P9 CCPOIS	(10,910,000)	1.750		6/15/2027	(10,910,000)	(10,232,685)
BWU01H5P9 IRS USD R V 12MSOFR SWUV1H5P1 CCPOIS	10,910,000	1.000		6/15/2027	11,822,726	10,910,000
BWU01HIX8 IRS JPY P F .80000 SWU01HIX8 CCPOIS	(230,000,000)	0.800		6/15/2052	(1,511,722)	(1,373,542)
BWU01HIX8 IRS JPY R V 12MTONAR SWUV1HIX0 CCPOIS	230,000,000	1.000		6/15/2052	1,743,151	1,631,437
BWU01JJ13 IRS USD P F 2.96478 SWU01JJ13 CCPOIS	(6,400,000)	2.964		11/30/2026	(6,186,857)	(6,257,241)
BWU01JJ13 IRS USD R V 12MSOFR SWUV1JJ15 CCPOIS	6,400,000	1.000		11/30/2026	6,400,000	6,400,000
BWU01LBE8 IRS CAD P F 3.25000 SWU01LBE8 CCPVANILLA	(300,000)	3.250		3/15/2028	(224,417)	(224,905)
BWU01LBE8 IRS CAD R V 03MCDOR SWUV1LBE0 CCPVANILLA	300,000	1.000		3/15/2028	223,459	227,514
BWU01NRY3 IRS EUR P F 3.00000 SWU01NRY3 CCPVANILLA	(5,220,000)	3.000		3/15/2033	(5,586,497)	(5,889,213)
BWU01NRY3 IRS EUR R V 06MEURIB SWUV1NRY5 CCPVANILLA	5,220,000	1.000		3/15/2033	5,539,567	5,766,274
BWU01P4T4 IRS USD P F 1.25000 SWU01P4T4 CCPOIS	(8,600,000)	1.250		12/15/2026	(8,600,000)	(7,934,224)
BWU01P4T4 IRS USD R V 03MSOFR SWUV1P4T6 CCPOIS	8,600,000	1.000		12/15/2026	8,537,776	8,600,000
BWU01PDZ0 IRS JPY P F .85000 SWU01PDZ0 CCPOIS	(80,000,000)	0.850		9/20/2033	(547,833)	(568,459)
BWU01PDZ0 IRS JPY R V 12MTONAR SWUV1PDZ2 CCPOIS	80,000,000	1.000		9/20/2033	547,647	567,456
BWU01PFG0 IRS JPY P F .20000 SWU01PFG0 CCPOIS	(2,020,000,000)	0.200		9/20/2025	(14,199,938)	(14,336,156)
BWU01PFG0 IRS JPY R V 12MTONAR SWUV1PFG2 CCPOIS	2,020,000,000	1.000		9/20/2025	14,198,097	14,328,274
BWU01PFGS IRS JPY P V 12MTONAR DUMMY FOR BWU01PFG0	(2,020,000,000)	1.000		9/20/2025	-	-
BWU01PFGS IRS JPY R F .00000 DUMMY FOR BWU01PFG0	2,020,000,000	0.000		9/20/2025	-	-
BWU01PIO0 IRS USD P F 1.25000 SWU01PIO0 CCPOIS	(15,550,000)	1.250		12/15/2026	(15,550,000)	(14,356,042)
BWU01PIO0 IRS USD R V 03MSOFR BWU01PIO0 CCPOIS SOFR +0.2616	15,550,000	1.000		12/15/2026	15,377,067	15,550,000
BWU01Q355 IRS JPY P F .55000 SWU01Q355 CCPOIS	(290,000,000)	0.550		9/14/2028	(1,920,784)	(2,067,315)
BWU01Q355 IRS JPY R V 12MTONAR SWUV1Q357 CCPOIS	290,000,000	1.000		9/14/2028	1,933,448	2,057,029
BWU01QFN3 IRS USD P F 4.15859 SWU01QFN3 CCPOIS	(5,700,000)	4.158		3/31/2025	(5,700,000)	(5,671,252)
BWU01QFN3 IRS USD R V 12MSOFR SWUV1QFN5 CCPOIS	5,700,000	1.000		3/31/2025	5,684,887	5,700,000
BWU01QR67 IRS USD P F 1.00000 SWU01QR67 CCPOIS	(2,100,000)	1.000		12/16/2025	(2,100,000)	(1,967,679)
BWU01QR67 IRS USD R V 03MSOFR SWUV1QR69 CCPOIS	2,100,000	1.000		12/16/2025	2,047,105	2,100,000
BWU01UNJ4 IRS USD P F 1.00000 SWU01UNJ4 CCPOIS	(4,600,000)	1.000		12/16/2030	(4,600,000)	(3,822,492)
BWU01UNJ4 IRS USD R V 03MSOFR SWUV1UNJ6 CCPOIS	4,600,000	1.000		12/16/2030	4,588,021	4,600,000
BWU01US59 IRS USD P F 3.15000 SWU01US59 CCPOIS	(22,300,000)	3.150		5/13/2025	(22,300,000)	(22,087,455)
BWU01US59 IRS USD R V 12MSOFR SWUV1US51 CCPOIS	22,300,000	1.000		5/13/2025	22,338,102	22,300,000
BWU01USE0 IRS USD P F 3.20000 SWU01USE0 CCPOIS	(1,800,000)	3.200		5/13/2025	(1,800,000)	(1,783,702)
BWU01USE0 IRS USD R V 12MSOFR SWUV1USE2 CCPOIS	1,800,000	1.000		5/13/2025	1,799,394	1,800,000
BWU01VA64 IRS USD P F 4.25000 SWU01VA64 CCPOIS	(16,103,000)	4.250		12/20/2025	(16,103,000)	(16,150,220)
BWU01VA64 IRS USD R V 12MSOFR SWUV1VA66 CCPOIS	16,103,000	1.000		12/20/2025	16,158,459	16,103,000
BWU01VAJ6 IRS USD P F 3.50000 SWU01VAJ6 CCPOIS	(5,000,000)	3.500		12/20/2038	(5,000,000)	(4,993,068)
BWU01VAJ6 IRS USD R V 12MSOFR SWUV1VAJ8 CCPOIS	5,000,000	1.000		12/20/2038	5,078,404	5,000,000
BWU01VAN7 IRS USD P F 3.25000 SWU01VAN7 CCPOIS	(3,200,000)	3.250		12/20/2053	(3,200,000)	(3,157,532)
BWU01VAN7 IRS USD R V 12MSOFR SWUV1VAN9 CCPOIS	3,200,000	1.000		12/20/2053	3,611,979	3,200,000
BWU01X939 IRS USD P F 4.22800 SWU01X939 CCPOIS	(3,700,000)	4.228		8/30/2025	(3,700,000)	(3,717,788)
BWU01X939 IRS USD R V 12MSOFR SWUV1X931 CCPOIS	3,700,000	1.000		8/30/2025	3,698,722	3,700,000
BWU01XDS9 IRS EUR P F 2.75000 SWU01XDS9 CCPVANILLA	(9,600,000)	2.750		3/20/2054	(10,303,890)	(11,571,291)
BWU01XDS9 IRS EUR R V 06MEURIB SWUV1XDS1 CCPVANILLA	9,600,000	1.000		3/20/2054	10,348,841	10,604,641
BWU01XO99 IRS CAD P F 3.75000 SWU01XO99 CCPOIS	(3,200,000)	3.750		12/20/2033	(2,346,471)	(2,567,299)
BWU01XO99 IRS CAD R V 06MCORRA SWUV1XO91 CCPOIS	3,200,000	1.000		12/20/2033	2,331,374	2,426,816
BWU01YUW9 IRS AUD P F 4.75000 SWU01YUW9 CCPVANILLA	(34,800,000)	4.750		12/20/2028	(23,021,532)	(24,617,085)
BWU01YUW9 IRS AUD R V 06MBBSW SWUV1YUW1 CCPVANILLA	34,800,000	1.000		12/20/2028	22,819,768	23,745,773
BWU01ZCK2 IRS EUR P F 3.53565 SWU01ZCK2 CCPVANILLA	(18,800,000)	3.535		9/18/2025	(20,429,009)	(20,964,666)
BWU01ZCK2 IRS EUR R V 06MEURIB SWUV1ZCK4 CCPVANILLA	18,800,000	1.000		9/18/2025	20,429,009	20,767,423
BWU01ZG51 IRS CAD P F 3.50000 SWU01ZG51 CCPOIS	(3,300,000)	3.500		6/1/2032	(2,427,486)	(2,594,161)
BWU01ZG51 IRS CAD R V 06MCORRA SWUV1ZG53 CCPOIS	3,300,000	1.000		6/1/2032	2,418,847	2,502,654
BWU01ZH43 IRS SGD P F 2.75000 SWU01ZH43 CCPOIS	(8,061,000)	2.750		3/20/2029	(6,043,648)	(6,178,575)
BWU01ZH43 IRS SGD R V 06MSORA SWUV1ZH45 CCPOIS	8,061,000	1.000		3/20/2029	6,031,978	6,110,985
BWU01ZU14 IRS USD P F 4.00000 SWU01ZU14 CCPOIS	(1,400,000)	4.000		3/20/2054	(1,400,000)	(1,583,913)
BWU01ZU14 IRS USD R V 12MSOFR SWUV1ZU16 CCPOIS	1,400,000	1.000		3/20/2054	1,238,292	1,400,000
BWU0208Y3 IRS INR P F 6.50000 SWU0208Y3 CCPNDFOIS	(36,720,000)	6.500		3/20/2034	(442,570)	(451,167)
BWU0208Y3 IRS INR R V 06MMIBOR SWUV208Y5 CCPNDFOIS	36,720,000	1.000		3/20/2034	435,613	441,273
BWU020B52 IRS INR P F 6.25000 SWU020B52 CCPNDFOIS	(187,260,000)	6.250		3/20/2029	(2,249,414)	(2,261,500)
BWU020B52 IRS INR R V 06MMIBOR SWUV20B54 CCPNDFOIS	187,260,000	1.000		3/20/2029	2,235,040	2,250,349
BWU020E26 IRS GBP P F 3.00000 SWU020E26 CCPOIS	(1,800,000)	3.000		6/17/2035	(2,277,809)	(2,267,923)
BWU020E26 IRS GBP R V 12MSONIA SWUV20E28 CCPOIS	1,800,000	1.000		6/17/2035	2,307,958	2,294,639
CALIFORNIA ST CAS 04/39 FIXED 7.55	1,025,000	7.550		4/1/2039	1,282,921	1,294,175
CAN 10YR BOND FUT MAR24 XMOD 20240319	22	0.000		3/19/2024	-	-
CANADIAN GOVERNMENT BONDS 06/37 5	616,000	5.000		6/1/2037	539,827	560,936
CANADIAN GOVERNMENT BONDS 12/33 3.25	2,700,000	3.250		12/1/2033	1,910,139	2,072,505
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 05/26 5.75	600,000	5.750		5/5/2026	592,920	599,178
CHINA GOVERNMENT BOND BONDS 04/53 3.19	2,000,000	3.190		4/15/2053	288,986	300,355
CHINA GOVERNMENT BOND BONDS 10/27 2.44	8,850,000	2.440		10/15/2027	1,294,955	1,250,907
E-MINI RUSS 2000 MAR24 XCME 20240315	11	0.000		3/15/2024	-	-
EURO-BOBL FUTURE MAR24 XEUR 20240307	(13)	0.000		3/7/2024	-	-
EURO-BTP FUTURE MAR24 XEUR 20240307	48	0.000		3/7/2024	-	-
EURO-BUND FUTURE MAR24 XEUR 20240307	5	0.000		3/7/2024	-	-
EURO-BUXL 30Y BND MAR24 XEUR 20240307	(6)	0.000		3/7/2024	-	-
EURO-OAT FUTURE MAR24 XEUR 20240307	(69)	0.000		3/7/2024	-	-
EURO-SCHATZ FUT MAR24 XEUR 20240307	(10)	0.000		3/7/2024	-	-
FRANCE (GOVT OF) BONDS 144A REGS 05/72 0.5	300,000	0.500		5/25/2072	120,653	145,284
FRANCE (GOVT OF) BONDS REGS 05/45 3.25	3,000,000	3.250		5/25/2045	3,183,883	3,456,782
FRANCE (GOVT OF) BONDS REGS 05/52 0.75	1,000,000	0.750		5/25/2052	576,315	595,296
GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375	200,000	2.375		8/20/2030	168,708	171,178
HUNGARY SR UNSECURED 03/24 5.375	68,000	5.375		3/25/2024	67,925	67,966
HUNGARY SR UNSECURED 144A 06/29 5.25	1,800,000	5.250		6/16/2029	1,719,000	1,808,172
ILLINOIS ST ILS 06/33 FIXED 5.1	1,600,000	5.100		6/1/2033	1,548,249	1,583,104
ISRAEL FIXED BOND BONDS 03/27 2	1,500,000	2.000		3/31/2027	410,280	395,818
JAPAN (2 YEAR ISSUE) BONDS 03/24 0.005	240,000,000	0.005		3/1/2024	1,864,345	1,702,778
JAPAN (2 YEAR ISSUE) BONDS 04/24 0.005	270,000,000	0.005		4/1/2024	2,075,307	1,916,008
JAPAN (2 YEAR ISSUE) BONDS 05/24 0.005	120,000,000	0.005		5/1/2024	904,081	851,602
JAPAN (2 YEAR ISSUE) BONDS 10/24 0.005	290,000,000	0.005		10/1/2024	2,181,808	2,058,017

Other investments (continued):

JAPAN (20 YEAR ISSUE)	BONDS 09/43 1.5	260,000,000	1.500	%	9/20/2043	$ 1,868,728	$ 1,878,536
JAPAN (30 YEAR ISSUE)	BONDS 03/49 0.5	299,000,000	0.500		3/20/2049	1,774,353	1,645,370
JAPAN (30 YEAR ISSUE)	BONDS 03/52 1	180,000,000	1.000		3/20/2052	1,183,993	1,092,666
JAPAN (30 YEAR ISSUE)	BONDS 06/51 0.7	106,000,000	0.700		6/20/2051	645,745	597,759
JAPAN (30 YEAR ISSUE)	BONDS 12/45 1.4	190,000,000	1.400		12/20/2045	1,441,434	1,327,628
JAPAN (30 YEAR ISSUE)	BONDS 12/48 0.7	19,000,000	0.700		12/20/2048	119,124	110,581
JAPAN GOVT CPI LINKED	BONDS 03/28 0.1	316,834,980	0.100		3/10/2028	2,481,734	2,357,384
JAPAN TREASURY DISC BILL	BILLS 01/24 0.00000	220,000,000	0.010		1/15/2024	1,473,768	1,560,505
JAPAN TREASURY DISC BILL	BILLS 01/24 0.00000	1,100,000,000	0.010		1/22/2024	7,353,487	7,803,383
JAPAN TREASURY DISC BILL	BILLS 01/24 0.00000	700,000,000	0.010		1/29/2024	4,672,552	4,965,938
JAPAN TREASURY DISC BILL	BILLS 01/24 0.00000	1,430,000,000	0.010		1/9/2024	9,590,110	10,143,587
JAPAN TREASURY DISC BILL	BILLS 02/24 0.00000	1,630,000,000	0.010		2/13/2024	10,838,311	11,564,236
JAPAN TREASURY DISC BILL	BILLS 02/24 0.00000	1,030,000,000	0.010		2/19/2024	6,803,759	7,307,462
JAPAN TREASURY DISC BILL	BILLS 02/24 0.00000	440,000,000	0.010		2/26/2024	2,943,621	3,121,634
JAPAN TREASURY DISC BILL	BILLS 03/24 0.00000	420,000,000	0.010		3/11/2024	2,845,723	2,980,040
JAPAN TREASURY DISC BILL	BILLS 03/24 0.00000	1,760,000,000	0.010		3/18/2024	12,184,703	12,488,909
JAPAN TREASURY DISC BILL	BILLS 03/24 0.00000	150,000,000	0.010		3/25/2024	1,058,707	1,064,406
JAPAN TREASURY DISC BILL	BILLS 04/24 0.00000	450,000,000	0.010		4/4/2024	3,162,920	3,193,762
JPN 10Y BOND(OSE) MAR24	XOSE 20240313	(7)	0.000		3/13/2024	-	-
JPN BANK FOR INT L COOP	GOVT GUARANT 07/28 3.25	600,000	3.250		7/20/2028	552,678	573,240
KOREA DEVELOPMENT BANK	SR UNSECURED 10/26 5.375	700,000	5.375		10/23/2026	699,195	711,396
KOREA NATIONAL OIL CORP	SR UNSECURED 144A 04/26 4.75	200,000	4.750		4/3/2026	198,908	198,840
KOREA TREASURY BOND	BONDS 03/28 3.25	257,830,000	3.250		3/10/2028	201,351	200,615
KOREA TREASURY BOND	BONDS 06/28 2.625	659,980,000	2.625		6/10/2028	478,985	500,382
KOREA TREASURY BOND	BONDS 06/33 3.25	1,647,290,000	3.250		6/10/2033	1,237,951	1,280,054
KOREA TREASURY BOND	BONDS 06/33 3.25	(763,470,000)	3.250		6/10/2033	(580,610)	(593,267)
KOREA TREASURY BOND	BONDS 09/42 3.25	251,560,000	3.250		9/10/2042	185,054	198,291
KOREA TREASURY BOND	BONDS 12/28 2.375	611,170,000	2.375		12/10/2028	435,142	457,464
KOREA TREASURY BOND	BONDS 12/29 1.375	330,990,000	1.375		12/10/2029	215,099	231,564
KOREA TREASURY BOND	BONDS 12/30 1.5	292,710,000	1.500		12/10/2030	187,686	202,905
KOREA TREASURY BOND	BONDS 12/32 4.25	3,544,430,000	4.250		12/10/2032	2,901,257	2,970,313
KOREA TREASURY BOND	BONDS 12/42 3	1,503,500,000	3.000		12/10/2042	1,072,410	1,144,589
KOREA TREASURY BOND	SR UNSECURED 06/31 2	716,660,000	2.000		6/10/2031	486,363	512,059
LONG GILT FUTURE MAR24	IFLL 20240326	(85)	0.000		3/26/2024	-	-
MSCI EAFE MAR24	IFUS 20240315	4	0.000		3/15/2024	-	-
MUNI ELEC AUTH OF GEORGIA	MELPWR 04/57 FIXED 6.637	3,609,000	6.637		4/1/2057	3,860,692	4,118,158
MUNI ELEC AUTH OF GEORGIA	MELPWR 04/57 FIXED 7.055	449,000	7.055		4/1/2057	454,788	501,524
NETHERLANDS GOVERNMENT	BONDS 144A REGS 01/37 4	400,000	4.000		1/15/2037	476,881	515,218
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102		1,250,000	7.102		1/1/2041	1,512,425	1,511,113
NEW ZEALAND GOVERNMENT	UNSECURED 05/31 1.5	400,000	1.500		5/15/2031	200,689	209,066
PROVINCE OF ALBERTA	SR UNSECURED 07/30 1.3	1,000,000	1.300		7/22/2030	798,980	832,210
PROVINCE OF QUEBEC	UNSECURED 01/26 6.35	725,000	6.350		1/30/2026	754,696	745,945
REPUBLIC OF PANAMA	SR UNSECURED 01/36 6.7	440,000	6.700		1/26/2036	458,282	435,248
REPUBLIC OF PANAMA	SR UNSECURED 03/54 6.853	2,605,000	6.853		3/28/2054	2,401,690	2,434,138
REPUBLIC OF PERU	SR UNSECURED 01/31 2.783	174,000	2.783		1/23/2031	143,938	151,523
REPUBLIC OF POLAND	SR UNSECURED 04/53 5.5	100,000	5.500		4/4/2053	98,770	104,034
REPUBLIC OF POLAND	SR UNSECURED 10/33 4.875	-	4.875		10/4/2033	198,492	(2,302)
REPUBLIC OF POLAND	SR UNSECURED REGS 02/33 3.875	500,000	3.875		2/14/2033	535,741	575,800
ROMANIA	NOTES 144A 09/33 6.375	400,000	6.375		9/18/2033	426,375	467,797
ROMANIA	SR UNSECURED 144A 02/34 3.75	100,000	3.750		2/7/2034	79,885	95,345
ROMANIA	SR UNSECURED 144A 03/28 2.125	200,000	2.125		3/7/2028	178,638	200,651
ROMANIA	SR UNSECURED 144A 04/33 2	200,000	2.000		4/14/2033	137,090	166,000
ROMANIA	SR UNSECURED 144A 09/29 6.625	400,000	6.625		9/27/2029	448,799	473,480
ROMANIA	SR UNSECURED REGS 01/32 2	100,000	2.000		1/28/2032	71,649	85,702
ROMANIA	UNSECURED 144A 04/41 2.75	100,000	2.750		4/14/2041	60,167	74,400
ROMANIA	UNSECURED 144A 04/42 2.875	400,000	2.875		4/13/2042	239,593	299,899
ROMANIA	UNSECURED 144A 07/30 1.75	300,000	1.750		7/13/2030	223,428	269,133
ROMANIA	UNSECURED 144A 12/29 1.375	180,000	1.375		12/2/2029	140,254	164,307
ROMANIA	UNSECURED 144A 12/40 2.625	100,000	2.625		12/2/2040	59,989	74,592
SAUDI INTERNATIONAL BOND	SR UNSECURED 144A 01/53 5	500,000	5.000		1/18/2053	463,470	470,660
SAUDI INTERNATIONAL BOND	SR UNSECURED 144A 07/33 4.875	700,000	4.875		7/18/2033	691,740	714,245
SINGAPORE GOVERNMENT	BONDS 08/36 2.25	390,000	2.250		8/1/2036	270,335	280,900
SINGAPORE GOVERNMENT	BONDS 09/33 3.375	150,000	3.375		9/1/2033	116,233	120,172
STATE OF ISRAEL	SR UNSECURED 01/33 4.5	200,000	4.500		1/17/2033	198,838	189,848
STATE OF ISRAEL	SR UNSECURED REGS 05/60 3.8	800,000	3.800		5/13/2060	626,904	575,152
SWITZERLAND T BILL	BILLS REGS 02/24 0.00000	2,000,000	0.010		2/29/2024	2,267,775	2,370,225
SWPC0LB90 CDS USD P V 03MEVENT 2 CCPCDX		(100,000)	1.000		12/20/2027	(100,000)	(100,000)
SWPC0LB90 CDS USD R F 1.00000 1 CCPCDX		100,000	1.000		12/20/2027	100,939	101,913
SWPC0LPD6 CDS USD P V 03MEVENT 2 CCPCDX		(1,000,000)	1.000		6/20/2028	(1,000,000)	(1,000,000)
SWPC0LPD6 CDS USD R F 1.00000 1 CCPCDX		1,000,000	1.000		6/20/2028	1,008,539	1,020,079
SWPC0M330 CDS USD P V 03MEVENT 2 CCPCDX		(85,900,000)	1.000		12/20/2028	(85,900,000)	(85,900,000)
SWPC0M330 CDS USD R F 1.00000 1 CCPCDX		85,900,000	1.000		12/20/2028	86,994,057	87,568,440
SWU00SF83 IRS CZK P V 06MPRIBO SWUV0SF85 CCPVANILLA		(5,200,000)	1.000		1/30/2029	(229,763)	(232,666)
SWU00SF83 IRS CZK R F 1.91250 SWU00SF83 CCPVANILLA		5,200,000	1.912		1/30/2029	192,543	215,280
SWU00SMX0 IRS SEK P V 03MSTIBO SWUV0SMX2 CCPVANILLA		(6,600,000)	1.000		6/19/2029	(633,428)	(654,902)
SWU00SMX0 IRS SEK R F 1.00000 SWU00SMX0 CCPVANILLA		6,600,000	1.000		6/19/2029	552,168	609,698
SWU00SMXS IRS SEK P F .00000 DUMMY CCP FOR SWU00SMX0		(6,600,000)	0.000		6/19/2029	-	-
SWU00SMXS IRS SEK R V 03MSTIBO DUMMY CCP FOR SWU00SMX0		6,600,000	1.000		6/19/2029	-	-
SWU00Y1I3 IRS CAD P V 03MCDOR SWUV0Y1I5 CCPVANILLA		(4,400,000)	1.000		6/17/2030	(3,247,352)	(3,336,872)
SWU00Y1I3 IRS CAD R F 1.50000 SWU00Y1I3 CCPVANILLA		4,400,000	1.500		6/17/2030	2,783,916	2,972,372
SWU00Y1K8 IRS CAD P V 03MCDOR SWUV0Y1K0 CCPVANILLA		(300,000)	1.000		6/17/2025	(221,661)	(227,514)
SWU00Y1K8 IRS CAD R F 1.50000 SWU00Y1K8 CCPVANILLA		300,000	1.500		6/17/2025	207,591	217,787
SWU010CK9 IRS CAD P V 03MCDOR SWUV10CK1 CCPVANILLA		(2,000,000)	1.000		3/3/2025	(1,476,069)	(1,516,760)
SWU010CK9 IRS CAD R F 1.22000 SWU010CK9 CCPVANILLA		2,000,000	1.220		3/3/2025	1,378,904	1,456,213
SWU017RI3 IRS CAD P V 03MCDOR SWUV17RI5 CCPVANILLA		(1,100,000)	1.000		6/16/2026	(811,838)	(834,218)
SWU017RI3 IRS CAD R F 1.00000 SWU017RI3 CCPVANILLA		1,100,000	1.000		6/16/2026	733,992	775,802
SWU017RJ1 IRS CAD P V 03MCDOR SWUV17RJ3 CCPVANILLA		(600,000)	1.000		6/16/2031	(442,821)	(455,028)
SWU017RJ1 IRS CAD R F 1.25000 SWU017RJ1 CCPVANILLA		600,000	1.250		6/16/2031	363,632	391,397
SWU018819 IRS NZD P V 03MNZDBB SWUV18811 CCPVANILLA		(250,000)	1.000		3/17/2024	(158,112)	(158,287)
SWU018819 IRS NZD R F .52750 SWU018819 CCPVANILLA		250,000	0.527		3/17/2024	149,009	156,563
SWU01BQX2 IRS JPY P V 12MTONA SWUV1BQX4 CCPOIS		(400,000,000)	1.000		12/15/2031	(3,031,566)	(2,837,282)
SWU01BQX2 IRS JPY R F .05000 SWU01BQX2 CCPOIS		400,000,000	0.050		12/15/2031	2,829,490	2,691,021
SWU01BQXS IRS JPY P F .50000 DUMMY FOR SWU01BQX2		(400,000,000)	0.500		12/15/2031	-	-
SWU01BQXS IRS JPY R V 12MTONAR DUMMY FOR SWU01BQX2		400,000,000	1.000		12/15/2031	-	-

Other investments (continued):

SWU01CKZ1 IRS USD P V 12MSOFR SWUV1CKZ3 CCPOIS	(300,000)	1.000	%	12/15/2051	$ (300,000)	$ (300,000)
SWU01CKZ1 IRS USD R F 1.75000 SWU01CKZ1 CCPOIS	300,000	1.750		12/15/2051	219,607	215,073
SWU01D6D4 IRS USD P V 12MSOFR SWUV1D6D6 CCPOIS	(6,870,000)	1.000		6/15/2029	(6,870,000)	(6,870,000)
SWU01D6D4 IRS USD R F 1.00000 SWU01D6D4 CCPOIS	6,870,000	1.000		6/15/2029	5,831,854	6,016,848
SWU01D6S1 IRS USD P V 12MSOFR SWUV1D6S3 CCPOIS	(1,390,000)	1.000		6/15/2052	(1,390,000)	(1,390,000)
SWU01D6S1 IRS USD R F 1.50000 SWU01D6S1 CCPOIS	1,390,000	1.500		6/15/2052	946,123	925,470
SWU01E2C8 IRS JPY P V 06MTONA SWUV1E2C0 CCPOIS	(190,000,000)	1.000		3/17/2031	(1,439,994)	(1,347,709)
SWU01E2C8 IRS JPY R F .00000 SWU01E2C8 CCPOIS	190,000,000	0.000		3/17/2031	1,343,497	1,279,532
SWU01EBV6 IRS AUD P V 06MBBSW SWUV1EBV8 CCPVANILLA	(300,000)	1.000		3/16/2027	(203,445)	(204,705)
SWU01EBV6 IRS AUD R F 1.75000 SWU01EBV6 CCPVANILLA	300,000	1.750		3/16/2027	184,392	191,287
SWU01F7K2 IRS USD P V 12MSOFR SWUV1F7K4 CCPOIS	(3,900,000)	1.000		8/15/2031	(3,900,000)	(3,900,000)
SWU01F7K2 IRS USD R F 1.48827 SWU01F7K2 CCPOIS	3,900,000	1.488		8/15/2031	3,302,288	3,383,834
SWU01G5H9 IRS CHF P V 12MSARON SWUV1G5H1 CCPOIS	(1,000,000)	1.000		2/10/2027	(1,080,847)	(1,188,142)
SWU01G5H9 IRS CHF R F .29400 SWU01G5H9 CCPOIS	1,000,000	0.294		2/10/2027	1,016,623	1,159,350
SWU01GAD2 IRS CHF P V 12MSARON SWUV1GAD4 CCPOIS	(1,100,000)	1.000		2/14/2027	(1,188,932)	(1,306,957)
SWU01GAD2 IRS CHF R F .28250 SWU01GAD2 CCPOIS	1,100,000	0.282		2/14/2027	1,117,459	1,274,703
SWU01GBE9 IRS CHF P V 12MSARON SWUV1GBE1 CCPOIS	(1,000,000)	1.000		2/15/2027	(1,080,847)	(1,188,142)
SWU01GBE9 IRS CHF R F .30000 SWU01GBE9 CCPOIS	1,000,000	0.300		2/15/2027	1,016,631	1,159,465
SWU01H5I5 IRS USD P V 12MSOFR SWUV1H5I7 CCPOIS	(16,900,000)	1.000		6/15/2024	(16,900,000)	(16,900,000)
SWU01H5I5 IRS USD R F 1.75000 SWU01H5I5 CCPOIS	16,900,000	1.750		6/15/2024	16,188,469	16,628,768
SWU01I841 IRS NZD P V 03MNZDBB SWUV1I843 CCPVANILLA	(1,600,000)	1.000		6/15/2027	(1,011,920)	(1,013,040)
SWU01I841 IRS NZD R F 3.75000 SWU01I841 CCPVANILLA	1,600,000	3.750		6/15/2027	965,566	996,983
SWU01J5I1 IRS NZD P V 03MNZDBB SWUV1J5I3 CCPVANILLA	(22,000,000)	1.000		6/14/2024	(13,913,897)	(13,929,296)
SWU01J5I1 IRS NZD R F 4.00000 SWU01J5I1 CCPVANILLA	22,000,000	4.000		6/14/2024	13,703,422	13,831,256
SWU01JYH1 IRS EUR P V 06MEURIB SWUV1JYH3 CCPVANILLA	(2,450,000)	1.000		9/21/2037	(2,614,761)	(2,706,393)
SWU01JYH1 IRS EUR R F 2.25000 SWU01JYH1 CCPVANILLA	2,450,000	2.250		9/21/2037	2,343,779	2,606,996
SWU01LGV5 IRS AUD P V 06MBBSW SWUV1LGV7 CCPVANILLA	(6,000,000)	1.000		3/15/2033	(4,019,610)	(4,094,099)
SWU01LGV5 IRS AUD R F 4.25000 SWU01LGV5 CCPVANILLA	6,000,000	4.250		3/15/2033	4,090,533	4,126,915
SWU01LZT9 IRS USD P V 12MSOFR SWUV1LZT1 CCPOIS	(2,000,000)	1.000		6/30/2029	(2,000,000)	(2,000,000)
SWU01LZT9 IRS USD R F 3.45389 SWU01LZT9 CCPOIS	2,000,000	3.453		6/30/2029	1,977,634	1,992,889
SWU01LZX0 IRS AUD P V 03MBBSW SWUV1LZX2 CCPVANILLA	(14,400,000)	1.000		3/15/2024	(9,608,398)	(9,825,837)
SWU01LZX0 IRS AUD R F 3.75000 SWU01LZX0 CCPVANILLA	14,400,000	3.750		3/15/2024	9,596,616	9,813,695
SWU01MDZ7 IRS USD P V 12MSOFR SWUV1MDZ9 CCPOIS	(1,700,000)	1.000		6/30/2029	(1,700,000)	(1,700,000)
SWU01MDZ7 IRS USD R F 3.89765 SWU01MDZ7 CCPOIS	1,700,000	3.897		6/30/2029	1,724,184	1,731,263
SWU01NRX5 IRS EUR P V 06MEURIB SWUV1NRX7 CCPVANILLA	(11,830,000)	1.000		3/19/2027	(12,692,988)	(13,068,011)
SWU01NRX5 IRS EUR R F 3.00000 SWU01NRX5 CCPVANILLA	11,830,000	3.000		3/19/2027	12,764,392	13,301,611
SWU01NXP5 IRS USD P V 12MSOFR SWUV1NXP7 CCPOIS	(1,300,000)	1.000		6/21/2028	(1,300,000)	(1,300,000)
SWU01NXP5 IRS USD R F 3.25000 SWU01NXP5 CCPOIS	1,300,000	3.250		6/21/2028	1,275,588	1,283,829
SWU01O3A9 IRS USD P V 12MSOFR SWUV1O3A1 CCPOIS	(11,840,000)	1.000		6/21/2025	(11,840,000)	(11,840,000)
SWU01O3A9 IRS USD R F 3.75000 SWU01O3A9 CCPOIS	11,840,000	3.750		6/21/2025	11,753,022	11,728,681
SWU01O3D3 IRS USD P V 12MSOFR SWUV1O3D5 CCPOIS	(1,500,000)	1.000		6/21/2028	(1,500,000)	(1,500,000)
SWU01O3D3 IRS USD R F 3.25000 SWU01O3D3 CCPOIS	1,500,000	3.250		6/21/2028	1,482,802	1,479,944
SWU01O3G6 IRS USD P V 12MSOFR SWUV1O3G8 CCPOIS	(5,820,000)	1.000		6/21/2033	(5,820,000)	(5,820,000)
SWU01O3G6 IRS USD R F 3.00000 SWU01O3G6 CCPOIS	5,820,000	3.000		6/21/2033	5,643,943	5,595,317
SWU01O3K7 IRS USD P V 12MSOFR SWUV1O3K9 CCPOIS	(950,000)	1.000		6/21/2053	(950,000)	(950,000)
SWU01O3K7 IRS USD R F 2.75000 SWU01O3K7 CCPOIS	950,000	2.750		6/21/2053	902,186	848,018
SWU01OC19 IRS USD P V 12MSOFR SWUV1OC11 CCPOIS	(2,700,000)	1.000		9/30/2029	(2,700,000)	(2,700,000)
SWU01OC19 IRS USD R F 3.22475 SWU01OC19 CCPOIS	2,700,000	3.224		9/30/2029	2,709,419	2,659,461
SWU01OT52 IRS CAD P V 06MCORRA SWUV1OT54 CCPOIS	(3,300,000)	1.000		6/21/2033	(2,482,716)	(2,502,654)
SWU01OT52 IRS CAD R F 3.25000 SWU01OT52 CCPOIS	3,300,000	3.250		6/21/2033	2,427,022	2,540,352
SWU01OT60 IRS CAD P V 06MCORRA SWUV1OT62 CCPOIS	(100,000)	1.000		6/21/2053	(73,978)	(75,838)
SWU01OT60 IRS CAD R F 3.25000 SWU01OT60 CCPOIS	100,000	3.250		6/21/2053	68,394	79,973
SWU01P0B7 IRS NZD P V 03MNZDBB SWUV1P0B9 CCPVANILLA	(7,500,000)	1.000		3/20/2025	(4,675,126)	(4,748,624)
SWU01P0B7 IRS NZD R F 4.75000 SWU01P0B7 CCPVANILLA	7,500,000	4.750		3/20/2025	4,668,329	4,737,806
SWU01P4P2 IRS USD P V 03MSOFR SWUV1P4P4 CCPOIS	(13,100,000)	1.000		1/15/2028	(13,100,000)	(13,100,000)
SWU01P4P2 IRS USD R F .40000 SWU01P4P2 CCPOIS	13,100,000	0.400		1/15/2028	12,922,109	11,401,752
SWU01PIS1 IRS USD P V 03MSOFR SWU01PIS1 CCPOIS SOFR +0.2616	(3,600,000)	1.000		12/15/2028	(3,600,000)	(3,600,000)
SWU01PIS1 IRS USD R F 1.50000 SWU01PIS1 CCPOIS	3,600,000	1.500		12/15/2028	3,675,910	3,228,029
SWU01PIW2 IRS USD P V 03MSOFR SWU01PIW2 CCPOIS SOFR +0.2616	(2,500,000)	1.000		12/15/2051	(2,500,000)	(2,500,000)
SWU01PIW2 IRS USD R F 2.00000 SWU01PIW2 CCPOIS	2,500,000	2.000		12/15/2051	2,692,154	1,780,025
SWU01Q2Z0 IRS NZD P V 03MNZDBB SWUV1Q2Z2 CCPVANILLA	(8,300,000)	1.000		3/20/2025	(5,076,695)	(5,255,144)
SWU01Q2Z0 IRS NZD R F 5.25000 SWU01Q2Z0 CCPVANILLA	8,300,000	5.250		3/20/2025	5,074,154	5,268,186
SWU01UQ93 IRS AUD P V 06MBBSW SWUV1UQ95 CCPVANILLA	(10,700,000)	1.000		6/21/2033	(7,221,125)	(7,301,143)
SWU01UQ93 IRS AUD R F 4.00000 SWU01UQ93 CCPVANILLA	10,700,000	4.000		6/21/2033	7,031,751	7,207,922
SWU01US75 IRS CAD P V 12MCORRA SWUV1US77 CCPOIS	(31,000,000)	1.000		5/10/2025	(22,969,852)	(23,509,783)
SWU01US75 IRS CAD R F 3.50000 SWU01US75 CCPOIS	31,000,000	3.500		5/10/2025	22,927,645	23,399,317
SWU01VAA5 IRS USD P V 12MSOFR SWUV1VAA7 CCPOIS	(3,136,000)	1.000		12/20/2028	(3,136,000)	(3,136,000)
SWU01VAA5 IRS USD R F 3.75000 SWU01VAA5 CCPOIS	3,136,000	3.750		12/20/2028	3,100,344	3,165,318
SWU01VAF4 IRS USD P V 12MSOFR SWUV1VAF6 CCPOIS	(15,800,000)	1.000		12/20/2033	(15,800,000)	(15,800,000)
SWU01VAF4 IRS USD R F 3.50000 SWU01VAF4 CCPOIS	15,800,000	3.500		12/20/2033	15,116,545	15,825,437
SWU01WRL1 IRS USD P V 12MSOFR SWUV1WRL3 CCPOIS	(4,400,000)	1.000		11/30/2027	(4,400,000)	(4,400,000)
SWU01WRL1 IRS USD R F 3.98104 SWU01WRL1 CCPOIS	4,400,000	3.981		11/30/2027	4,400,000	4,457,423
SWU01WXU4 IRS USD P V 12MSOFR SWUV1WXU6 CCPOIS	(2,800,000)	1.000		11/30/2027	(2,800,000)	(2,800,000)
SWU01WXU4 IRS USD R F 4.19316 SWU01WXU4 CCPOIS	2,800,000	4.193		11/30/2027	2,799,435	2,858,015
SWU01X954 IRS CAD P V 12MCORRA SWUV1X956 CCPOIS	(4,600,000)	1.000		8/30/2025	(3,386,673)	(3,488,548)
SWU01X954 IRS CAD R F 4.60000 SWU01X954 CCPOIS	4,600,000	4.600		8/30/2025	3,387,415	3,522,216
SWU01XDM2 IRS EUR P V 06MEURIB SWUV1XDM4 CCPVANILLA	(40,900,000)	1.000		3/20/2026	(43,340,612)	(45,180,191)
SWU01XDM2 IRS EUR R F 3.50000 SWU01XDM2 CCPVANILLA	40,900,000	3.500		3/20/2026	43,542,748	45,956,337
SWU01XDN0 IRS EUR P V 06MEURIB SWUV1XDN2 CCPVANILLA	(29,900,000)	1.000		3/20/2029	(32,055,252)	(33,029,039)
SWU01XDN0 IRS EUR R F 3.25000 SWU01XDN0 CCPVANILLA	29,900,000	3.250		3/20/2029	32,423,892	34,387,923
SWU01XDO8 IRS EUR P V 06MEURIB SWUV1XDO0 CCPVANILLA	(31,350,000)	1.000		3/20/2034	(33,661,481)	(34,630,782)
SWU01XDO8 IRS EUR R F 3.00000 SWU01XDO8 CCPVANILLA	31,350,000	3.000		3/20/2034	33,500,916	36,251,770
SWU01XEO7 IRS GBP P V 12MSONIA SWUV1XEO9 CCPOIS	(3,500,000)	1.000		3/20/2026	(4,372,202)	(4,461,799)
SWU01XEO7 IRS GBP R F 5.50000 SWU01XEO7 CCPOIS	3,500,000	5.500		3/20/2026	4,404,797	4,605,532
SWU01XEP4 IRS GBP P V 12MSONIA SWUV1XEP6 CCPOIS	(13,500,000)	1.000		3/20/2029	(17,037,190)	(17,209,795)
SWU01XEP4 IRS GBP R F 5.00000 SWU01XEP4 CCPOIS	13,500,000	5.000		3/20/2029	17,818,257	18,544,535
SWU01XEQ2 IRS GBP P V 12MSONIA SWUV1XEQ4 CCPOIS	(13,700,000)	1.000		3/20/2034	(17,120,912)	(17,464,755)
SWU01XEQ2 IRS GBP R F 4.50000 SWU01XEQ2 CCPOIS	13,700,000	4.500		3/20/2034	17,487,888	19,291,042
SWU01XER0 IRS GBP P V 12MSONIA SWUV1XER2 CCPOIS	(500,000)	1.000		3/20/2054	(624,600)	(637,400)
SWU01XER0 IRS GBP R F 4.25000 SWU01XER0 CCPOIS	500,000	4.250		3/20/2054	649,575	745,504
SWU01Z4M7 IRS THB P V 03MTHOR SWUV1Z4M9 CCPNDFOIS	(122,810,000)	1.000		3/20/2026	(3,494,778)	(3,598,037)
SWU01Z4M7 IRS THB R F 2.50000 SWU01Z4M7 CCPNDFOIS	122,810,000	2.500		3/20/2026	3,501,433	3,622,939
SWU01Z579 IRS AUD P V 06MBBSW SWUV1Z571 CCPVANILLA	(34,800,000)	1.000		12/20/2033	(23,021,532)	(23,745,773)
SWU01Z579 IRS AUD R F 4.75000 SWU01Z579 CCPVANILLA	34,800,000	4.750		12/20/2033	23,164,383	24,856,959

Other investments (continued):							
SWU01ZLF3 IRS INR P V 06MMIBOR SWUV1ZLF5 CCPNDFOIS		(57,670,000)	1.000	%	3/20/2029	$ (695,033)	$ (693,035)
SWU01ZLF3 IRS INR R F 6.50000 SWU01ZLF3 CCPNDFOIS		57,670,000	6.500		3/20/2029	703,832	703,644
SWU01ZTT5 IRS USD P V 12MSOFR SWUV1ZTT7 CCPOIS		(4,000,000)	1.000		3/20/2034	(4,000,000)	(4,000,000)
SWU01ZTT5 IRS USD R F 4.25000 SWU01ZTT5 CCPOIS		4,000,000	4.250		3/20/2034	4,241,718	4,273,084
SWU0205W0 IRS USD P V 12MSOFR SWUV205W2 CCPOIS		(3,270,000)	1.000		6/20/2034	(3,270,000)	(3,270,000)
SWU0205W0 IRS USD R F 3.75000 SWU0205W0 CCPOIS		3,270,000	3.750		6/20/2034	3,359,081	3,368,829
SWU020B29 IRS KRW P V 03MKSDA SWUV20B21 CCPNDF		(834,550,000)	1.000		3/20/2034	(640,140)	(647,993)
SWU020B29 IRS KRW R F 3.50000 SWU020B29 CCPNDF		834,550,000	3.500		3/20/2034	664,004	678,264
SWU020E18 IRS GBP P V 12MSONIA SWUV20E10 CCPOIS		(8,200,000)	1.000		6/17/2027	(10,376,686)	(10,453,357)
SWU020E18 IRS GBP R F 3.00000 SWU020E18 CCPOIS		8,200,000	3.000		6/17/2027	10,357,597	10,453,604
TARGUS DEFERRED EARNOUT	TARGUS DEFERRED EARNOUT	236,905	1.000		7/31/2024	6,986	70
TARGUS INDEMNITY ESCROW	TARGUS INDEMNITY ESCROW	236,905	1.000		1/18/2024	2,293	26
TARGUS RECALL UNITS	TARGUS RECALL UNITS	236,905	1.000		10/18/2024	6,986	70
UNITED KINGDOM GILT	BONDS REGS 01/49 1.75	100,000	1.750		1/22/2049	76,993	80,561
UNITED KINGDOM GILT	BONDS REGS 07/51 1.25	900,000	1.250		7/31/2051	584,610	609,743
UNITED KINGDOM GILT	BONDS REGS 10/50 0.625	1,400,000	0.625		10/22/2050	752,371	785,562
UNITED MEXICAN STATES	SR UNSECURED 01/40 6.05	300,000	6.050		1/11/2040	290,994	302,493
UNITED MEXICAN STATES	SR UNSECURED 04/51 5	200,000	5.000		4/27/2051	162,318	173,424
UNITED MEXICAN STATES	SR UNSECURED 05/53 6.338	4,740,000	6.338		5/4/2053	4,692,845	4,825,415
US 10YR NOTE (CBT)MAR24	XCBT 20240319	(43)	0.000		3/19/2024	-	-
US 10YR NOTE (CBT)MAR24	XCBT 20240319	189	0.000		3/19/2024	-	-
US 10YR NOTE (CBT)MAR24	XCBT 20240319	111	0.000		3/19/2024	-	-
US 10YR ULTRA FUT MAR24	XCBT 20240319	213	0.000		3/19/2024	-	-
US 10YR ULTRA FUT MAR24	XCBT 20240319	(22)	0.000		3/19/2024	-	-
US 10YR ULTRA FUT MAR24	XCBT 20240319	(28)	0.000		3/19/2024	-	-
US 10YR ULTRA FUT MAR24	XCBT 20240319	18	0.000		3/19/2024	-	-
US 2YR NOTE (CBT) MAR24	XCBT 20240328	40	0.000		3/28/2024	-	-
US 2YR NOTE (CBT) MAR24	XCBT 20240328	125	0.000		3/28/2024	-	-
US 5YR NOTE (CBT) MAR24	XCBT 20240328	187	0.000		3/28/2024	-	-
US 5YR NOTE (CBT) MAR24	XCBT 20240328	(6)	0.000		3/28/2024	-	-
US 5YR NOTE (CBT) MAR24	XCBT 20240328	(70)	0.000		3/28/2024	-	-
US 5YR NOTE (CBT) MAR24	XCBT 20240328	(151)	0.000		3/28/2024	-	-
US LONG BOND(CBT) MAR24	XCBT 20240319	(176)	0.000		3/19/2024	-	-
US LONG BOND(CBT) MAR24	XCBT 20240319	(83)	0.000		3/19/2024	-	-
US ULTRA BOND CBT MAR24	XCBT 20240319	311	0.000		3/19/2024	-	-
US ULTRA BOND CBT MAR24	XCBT 20240319	8	0.000		3/19/2024	-	-
US ULTRA BOND CBT MAR24	XCBT 20240319	10	0.000		3/19/2024	-	-
US ULTRA BOND CBT MAR24	XCBT 20240319	15	0.000		3/19/2024	-	-
	Total other investments					132,156,656	143,028,363
	Total net assets (held at end of year)					$ 10,879,940,570	$ 13,727,780,741
United States Government and Government Agency obligations - loaned to third parties:							
FANNIE MAEINTR: .875 MATD: 08/05/30		13,000	0.875		8/5/1930	-	10,642
STRIPSINTR: .01 MATD: 02/15/44		426,000	0.010		2/15/1944	-	175,154
STRIPSINTR: .01 MATD: 02/15/45		385,000	0.010		2/15/1945	-	151,744
STRIPSINTR: .01 MATD: 02/15/46		70,000	0.010		2/15/1946	-	26,496
STRIPSINTR: .01 MATD: 05/15/41		4,270,000	0.010		5/15/1941	-	2,004,594
STRIPSINTR: .01 MATD: 11/15/45		95,000	0.010		11/15/1945	-	36,337
US TREASURY N/BINTR: 4.75 MATD: 11/15/43		155,000	4.750		11/15/1943	-	167,765
US TREASURY N/BINTR: 4.75 MATD: 11/15/43		210,000	4.750		11/15/1943	-	227,295
US TREASURY N/BINTR: 4.75 MATD: 11/15/43		95,000	4.750		11/15/1943	-	102,824
US TREASURY N/BINTR: 4.75 MATD: 11/15/43		9,565,000	4.750		11/15/1943	-	10,352,749
US TREASURY N/BINTR: 4.75 MATD: 11/15/43		260,000	4.750		11/15/1943	-	281,413
3136G0F97 INTR: 4.5 MATD: 05/15/38		3,042	4.500		5/15/1938	-	3,267
3136G0F97 INTR: 4.5 MATD: 05/15/38		567	4.500		5/15/1938	-	609
3136G0F97 INTR: 4.5 MATD: 05/15/38		1,188	4.500		5/15/1938	-	1,276
3136G0F97 INTR: 4.5 MATD: 05/15/38		1,307	4.500		5/15/1938	-	1,403
3136G0F97 INTR: 4.5 MATD: 05/15/38		653	4.500		5/15/1938	-	702
3136G0F97 INTR: 4.5 MATD: 05/15/38		626	4.500		5/15/1938	-	672
3136G0F97 INTR: 4.5 MATD: 05/15/38		776	4.500		5/15/1938	-	834
3136G0F97 INTR: 4.5 MATD: 05/15/38		45	4.500		5/15/1938	-	48
3136G0F97 INTR: 4.5 MATD: 05/15/38		414	4.500		5/15/1938	-	445
3136G0F97 INTR: 4.5 MATD: 05/15/38		456	4.500		5/15/1938	-	489
3136G0F97 INTR: 4.5 MATD: 05/15/38		228	4.500		5/15/1938	-	245
3136G0F97 INTR: 4.5 MATD: 05/15/38		6,228	4.500		5/15/1938	-	6,687
3136G0F97 INTR: 4.5 MATD: 05/15/38		1,623	4.500		5/15/1938	-	1,742
3136G0F97 INTR: 4.5 MATD: 05/15/38		1,785	4.500		5/15/1938	-	1,917
3136G0F97 INTR: 4.5 MATD: 05/15/38		892	4.500		5/15/1938	-	958
6 BOND 26 INTR: 6.0 MATD: 02/15/26		127	6.000		2/15/2026	-	134
912810QE1 INTR: 6.125 MATD: 11/15/27		304	6.125		11/15/2027	-	330
STRIP PRINC INTR: .01 MATD: 08/15/25		5,941	0.010		8/15/2025	-	5,534
STRIP PRINC INTR: .01 MATD: 08/15/25		2,071	0.010		8/15/2025	-	1,929
STRIP PRINC INTR: .01 MATD: 08/15/25		8,113	0.010		8/15/2025	-	7,558
TREASURY BILL INTR: .01 MATD: 02/08/24		87	0.010		2/8/2024	-	87
TSY INFL IX N/B INTR: .125 MATD: 01/15/31		2,454	0.125		1/15/1931	-	2,595
TSY INFL IX N/B INTR: .125 MATD: 02/15/51		2,257	0.125		2/15/1951	-	1,676
TSY INFL IX N/B INTR: .125 MATD: 02/15/51		787	0.125		2/15/1951	-	584
TSY INFL IX N/B INTR: .125 MATD: 02/15/51		3,083	0.125		2/15/1951	-	2,288
TSY INFL IX N/B INTR: .125 MATD: 04/15/25		164	0.125		4/15/2025	-	189
TSY INFL IX N/B INTR: .125 MATD: 04/15/25		2,053	0.125		4/15/2025	-	2,356
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		172	0.125		7/15/2024	-	219
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		152	0.125		7/15/2024	-	193
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		1,934	0.125		7/15/2024	-	2,462
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		535	0.125		7/15/2024	-	681
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		547	0.125		7/15/2024	-	696
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		3,802	0.125		7/15/2024	-	4,840
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		1,010	0.125		7/15/2024	-	1,286
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		3,564	0.125		7/15/2024	-	4,538
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		2,139	0.125		7/15/2024	-	2,723
TSY INFL IX N/B INTR: .125 MATD: 07/15/24		3,802	0.125		7/15/2024	-	4,840

United States Government and Government Agency obligations - loaned to third parties (continued):

TSY INFL IX N/B INTR: .125	MATD: 07/15/24	665	0.125	%	7/15/2024	$ -	$	847
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	554	0.125		7/15/2024	-		705
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	60	0.125		7/15/2024	-		76
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	53	0.125		7/15/2024	-		67
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	674	0.125		7/15/2024	-		858
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	186	0.125		7/15/2024	-		237
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	191	0.125		7/15/2024	-		243
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	1,325	0.125		7/15/2024	-		1,687
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	352	0.125		7/15/2024	-		448
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	1,242	0.125		7/15/2024	-		1,582
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	745	0.125		7/15/2024	-		949
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	1,325	0.125		7/15/2024	-		1,687
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	232	0.125		7/15/2024	-		295
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	235	0.125		7/15/2024	-		299
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	207	0.125		7/15/2024	-		264
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	2,641	0.125		7/15/2024	-		3,362
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	730	0.125		7/15/2024	-		930
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	746	0.125		7/15/2024	-		950
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	5,192	0.125		7/15/2024	-		6,610
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	1,379	0.125		7/15/2024	-		1,756
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	4,868	0.125		7/15/2024	-		6,197
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	2,921	0.125		7/15/2024	-		3,718
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	5,192	0.125		7/15/2024	-		6,610
TSY INFL IX N/B INTR: .125	MATD: 07/15/24	909	0.125		7/15/2024	-		1,157
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,901	0.125		7/15/2026	-		2,324
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	891	0.125		7/15/2026	-		1,089
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	832	0.125		7/15/2026	-		1,017
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,307	0.125		7/15/2026	-		1,598
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,188	0.125		7/15/2026	-		1,452
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	950	0.125		7/15/2026	-		1,162
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,034	0.125		7/15/2026	-		1,264
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	3,545	0.125		7/15/2026	-		4,334
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,601	0.125		7/15/2026	-		1,957
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	663	0.125		7/15/2026	-		810
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	311	0.125		7/15/2026	-		380
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	290	0.125		7/15/2026	-		354
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	456	0.125		7/15/2026	-		557
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	414	0.125		7/15/2026	-		506
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	331	0.125		7/15/2026	-		405
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	2,596	0.125		7/15/2026	-		3,174
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,217	0.125		7/15/2026	-		1,488
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,136	0.125		7/15/2026	-		1,388
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,785	0.125		7/15/2026	-		2,182
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,623	0.125		7/15/2026	-		1,983
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	1,298	0.125		7/15/2026	-		1,587
TSY INFL IX N/B INTR: .125	MATD: 07/15/26	4,566	0.125		7/15/2026	-		5,582
TSY INFL IX N/B INTR: .125	MATD: 07/15/30	950	0.125		7/15/12030	-		1,033
TSY INFL IX N/B INTR: .125	MATD: 07/15/30	134	0.125		7/15/2030	-		146
TSY INFL IX N/B INTR: .125	MATD: 07/15/30	609	0.125		7/15/2030	-		661
TSY INFL IX N/B INTR: .125	MATD: 07/15/30	224	0.125		7/15/2030	-		243
TSY INFL IX N/B INTR: .125	MATD: 07/15/30	331	0.125		7/15/2030	-		360
TSY INFL IX N/B INTR: .125	MATD: 07/15/30	1,298	0.125		7/15/2030	-		1,411
TSY INFL IX N/B INTR: .125	MATD: 10/15/24	251	0.125		10/15/2024	-		294
TSY INFL IX N/B INTR: .125	MATD: 10/15/24	580	0.125		10/15/2024	-		680
TSY INFL IX N/B INTR: .125	MATD: 10/15/25	1,248	0.125		10/15/2025	-		1,421
TSY INFL IX N/B INTR: .125	MATD: 10/15/25	1,485	0.125		10/15/2025	-		1,692
TSY INFL IX N/B INTR: .125	MATD: 10/15/25	1,810	0.125		10/15/2025	-		2,062
TSY INFL IX N/B INTR: .125	MATD: 10/15/25	435	0.125		10/15/2025	-		495
TSY INFL IX N/B INTR: .125	MATD: 10/15/25	518	0.125		10/15/2025	-		590
TSY INFL IX N/B INTR: .125	MATD: 10/15/25	1,704	0.125		10/15/2025	-		1,941
TSY INFL IX N/B INTR: .125	MATD: 10/15/25	2,028	0.125		10/15/2025	-		2,311
TSY INFL IX N/B INTR: .125	MATD: 10/15/26	238	0.125		10/15/2026	-		254
TSY INFL IX N/B INTR: .125	MATD: 10/15/26	1,156	0.125		10/15/2026	-		1,236
TSY INFL IX N/B INTR: .125	MATD: 10/15/26	485	0.125		10/15/2026	-		518
TSY INFL IX N/B INTR: .125	MATD: 10/15/26	217	0.125		10/15/2026	-		232
TSY INFL IX N/B INTR: .125	MATD: 10/15/26	565	0.125		10/15/2026	-		603
TSY INFL IX N/B INTR: .125	MATD: 10/15/26	83	0.125		10/15/2026	-		89
TSY INFL IX N/B INTR: .125	MATD: 10/15/26	325	0.125		10/15/2026	-		347
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	7,020	0.250		1/15/2025	-		8,851
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	1,309	0.250		1/15/2025	-		1,650
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	4,574	0.250		1/15/2025	-		5,767
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	1,426	0.250		1/15/2025	-		1,798
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	475	0.250		1/15/2025	-		599
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	4,277	0.250		1/15/2025	-		5,393
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	832	0.250		1/15/2025	-		1,049
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	148	0.250		1/15/2025	-		186
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	6,943	0.250		1/15/2025	-		8,753
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	576	0.250		1/15/2025	-		726
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	61	0.250		1/15/2025	-		77
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	376	0.250		1/15/2025	-		474
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	21	0.250		1/15/2025	-		26
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	65	0.250		1/15/2025	-		82
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	103	0.250		1/15/2025	-		130
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	1,594	0.250		1/15/2025	-		2,010
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	497	0.250		1/15/2025	-		627
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	166	0.250		1/15/2025	-		209
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	1,491	0.250		1/15/2025	-		1,880
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	290	0.250		1/15/2025	-		365
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	14,372	0.250		1/15/2025	-		18,120
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	6,247	0.250		1/15/2025	-		7,876
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	1,947	0.250		1/15/2025	-		2,455
TSY INFL IX N/B INTR: .25	MATD: 01/15/25	649	0.250		1/15/2025	-		818

United States Government and Government Agency obligations - loaned to third parties (continued):							
TSY INFL IX N/B INTR: .25 MATD: 01/15/25	5,841	0.250	%	1/15/2025	$ -	$	7,365
TSY INFL IX N/B INTR: .25 MATD: 01/15/25	1,136	0.250		1/15/2025	-		1,432
TSY INFL IX N/B INTR: .25 MATD: 07/15/29	8	0.250		7/15/2029	-		9
TSY INFL IX N/B INTR: .25 MATD: 07/15/29	16	0.250		7/15/2029	-		18
TSY INFL IX N/B INTR: .375 MATD: 01/15/27	13,782	0.375		1/15/2027	-		16,701
TSY INFL IX N/B INTR: .375 MATD: 01/15/27	251	0.375		1/15/2027	-		304
TSY INFL IX N/B INTR: .375 MATD: 01/15/27	2,280	0.375		1/15/2027	-		2,763
TSY INFL IX N/B INTR: .375 MATD: 01/15/27	250	0.375		1/15/2027	-		303
TSY INFL IX N/B INTR: .375 MATD: 01/15/27	4,804	0.375		1/15/2027	-		5,821
TSY INFL IX N/B INTR: .375 MATD: 01/15/27	18,822	0.375		1/15/2027	-		22,808
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	624	0.375		7/15/2025	-		785
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	85	0.375		7/15/2025	-		107
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	4	0.375		7/15/2025	-		6
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	178	0.375		7/15/2025	-		224
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,140	0.375		7/15/2025	-		1,433
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	2,317	0.375		7/15/2025	-		2,914
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	2,970	0.375		7/15/2025	-		3,736
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,426	0.375		7/15/2025	-		1,793
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,057	0.375		7/15/2025	-		1,330
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,182	0.375		7/15/2025	-		1,486
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	223	0.375		7/15/2025	-		281
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	607	0.375		7/15/2025	-		763
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	218	0.375		7/15/2025	-		274
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	30	0.375		7/15/2025	-		37
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	2	0.375		7/15/2025	-		2
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	62	0.375		7/15/2025	-		78
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	397	0.375		7/15/2025	-		500
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	808	0.375		7/15/2025	-		1,016
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,035	0.375		7/15/2025	-		1,302
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	497	0.375		7/15/2025	-		625
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	369	0.375		7/15/2025	-		464
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	853	0.375		7/15/2025	-		1,073
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	116	0.375		7/15/2025	-		146
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	6	0.375		7/15/2025	-		8
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	243	0.375		7/15/2025	-		306
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,556	0.375		7/15/2025	-		1,958
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	3,164	0.375		7/15/2025	-		3,980
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	4,056	0.375		7/15/2025	-		5,102
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,947	0.375		7/15/2025	-		2,449
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	1,444	0.375		7/15/2025	-		1,816
TSY INFL IX N/B INTR: .375 MATD: 07/15/25	120	0.375		7/15/2025	-		150
TSY INFL IX N/B INTR: .375 MATD: 07/15/27	152	0.375		7/15/2027	-		182
TSY INFL IX N/B INTR: .375 MATD: 07/15/27	217	0.375		7/15/2027	-		260
TSY INFL IX N/B INTR: .375 MATD: 07/15/27	122	0.375		7/15/2027	-		145
TSY INFL IX N/B INTR: .5 MATD: 01/15/28	61	0.500		1/15/2028	-		72
TSY INFL IX N/B INTR: .5 MATD: 01/15/28	1,049	0.500		1/15/2028	-		1,239
TSY INFL IX N/B INTR: .625 MATD: 01/15/26	416	0.625		1/15/2026	-		520
TSY INFL IX N/B INTR: .625 MATD: 01/15/26	287	0.625		1/15/2026	-		360
TSY INFL IX N/B INTR: .625 MATD: 01/15/26	145	0.625		1/15/2026	-		181
TSY INFL IX N/B INTR: .625 MATD: 01/15/26	568	0.625		1/15/2026	-		711
TSY INFL IX N/B INTR: .625 MATD: 07/15/32	7,279	0.625		7/15/1932	-		7,082
TSY INFL IX N/B INTR: .625 MATD: 07/15/32	1,750	0.625		7/15/1932	-		1,703
TSY INFL IX N/B INTR: .625 MATD: 07/15/32	15,206	0.625		7/15/1932	-		14,795
TSY INFL IX N/B INTR: .75 MATD: 02/15/42	705	0.750		2/15/1942	-		787
TSY INFL IX N/B INTR: .75 MATD: 02/15/45	760	0.750		2/15/1945	-		786
TSY INFL IX N/B INTR: .75 MATD: 02/15/45	265	0.750		2/15/1945	-		274
TSY INFL IX N/B INTR: .75 MATD: 02/15/45	1,038	0.750		2/15/1945	-		1,074
TSY INFL IX N/B INTR: .75 MATD: 07/15/28	1,188	0.750		7/15/2028	-		1,397
TSY INFL IX N/B INTR: .75 MATD: 07/15/28	1,182	0.750		7/15/2028	-		1,390
TSY INFL IX N/B INTR: .75 MATD: 07/15/28	414	0.750		7/15/2028	-		487
TSY INFL IX N/B INTR: .75 MATD: 07/15/28	1,623	0.750		7/15/2028	-		1,908
TSY INFL IX N/B INTR: .875 MATD: 01/15/29	1,988	0.875		1/15/2029	-		2,327
TSY INFL IX N/B INTR: .875 MATD: 01/15/29	305	0.875		1/15/2029	-		357
TSY INFL IX N/B INTR: 1.0 MATD: 02/15/46	1,307	1.000		2/15/2046	-		1,406
TSY INFL IX N/B INTR: 1.0 MATD: 02/15/46	6,903	1.000		2/15/2046	-		7,427
TSY INFL IX N/B INTR: 1.0 MATD: 02/15/46	14,529	1.000		2/15/2046	-		15,630
TSY INFL IX N/B INTR: 1.0 MATD: 02/15/46	456	1.000		2/15/2046	-		490
TSY INFL IX N/B INTR: 1.0 MATD: 02/15/46	6,694	1.000		2/15/2046	-		7,202
TSY INFL IX N/B INTR: 1.0 MATD: 02/15/46	1,785	1.000		2/15/2046	-		1,920
TSY INFL IX N/B INTR: 1.0 MATD: 02/15/46	406	1.000		2/15/2046	-		437
TSY INFL IX N/B INTR: 1.375 MATD: 02/15/44	24	1.375		2/15/2044	-		29
TSY INFL IX N/B INTR: 1.375 MATD: 07/15/33	1,767	1.375		7/15/2033	-		1,752
TSY INFL IX N/B INTR: 1.375 MATD: 07/15/33	3,719	1.375		7/15/2033	-		3,687
TSY INFL IX N/B INTR: 1.375 MATD: 07/15/33	1,714	1.375		7/15/2033	-		1,699
TSY INFL IX N/B INTR: 2.375 MATD: 01/15/25	2,614	2.375		1/15/2025	-		4,259
TSY INFL IX N/B INTR: 2.375 MATD: 01/15/25	911	2.375		1/15/2025	-		1,485
TSY INFL IX N/B INTR: 2.375 MATD: 01/15/25	3,570	2.375		4/15/2029	-		5,817
TSY INFL IX N/B INTR: 3.875 MATD: 04/15/29	439	3.875		4/15/2029	-		909
TSY INFL IX N/B INTR: 3.875 MATD: 04/15/29	1,201	3.875		4/15/2029	-		2,488
US TREASURY FRN INTR: 1.0 MATD: 04/30/24	496	1.000		4/30/2024	-		495
US TREASURY FRN INTR: 1.0 MATD: 04/30/24	2,453	1.000		4/30/2024	-		2,452
US TREASURY N/B INTR: .25 MATD: 03/15/24	217	0.250		3/15/2024	-		215
US TREASURY N/B INTR: .25 MATD: 05/15/24	432	0.250		5/15/2024	-		424
US TREASURY N/B INTR: .25 MATD: 05/31/25	209	0.250		5/31/2025	-		197
US TREASURY N/B INTR: .25 MATD: 08/31/25	335	0.250		8/31/2025	-		313
US TREASURY N/B INTR: .25 MATD: 09/30/25	32	0.250		9/30/2025	-		30
US TREASURY N/B INTR: .25 MATD: 09/30/25	88	0.250		9/30/2025	-		82
US TREASURY N/B INTR: .25 MATD: 09/30/25	669	0.250		9/30/2025	-		623
US TREASURY N/B INTR: .25 MATD: 10/31/25	1,000	0.250		10/31/2025	-		928
US TREASURY N/B INTR: .25 MATD: 10/31/25	660	0.250		10/31/2025	-		613
US TREASURY N/B INTR: .25 MATD: 10/31/25	3,040	0.250		10/31/2025	-		2,822
US TREASURY N/B INTR: .25 MATD: 10/31/25	1,086	0.250		10/31/2025	-		1,008

United States Government and Government Agency obligations - loaned to third parties (continued):

US TREASURY N/B INTR:	.375	MATD: 01/31/26	44	0.375	%	1/31/2026	$ -	$	40
US TREASURY N/B INTR:	.375	MATD: 01/31/26	183	0.375		1/31/2026	-		169
US TREASURY N/B INTR:	.375	MATD: 01/31/26	1,689	0.375		1/31/2026	-		1,562
US TREASURY N/B INTR:	.375	MATD: 01/31/26	178	0.375		1/31/2026	-		164
US TREASURY N/B INTR:	.375	MATD: 01/31/26	948	0.375		1/31/2026	-		876
US TREASURY N/B INTR:	.375	MATD: 04/15/24	1,596	0.375		4/15/2024	-		1,574
US TREASURY N/B INTR:	.375	MATD: 04/15/24	71	0.375		4/15/2024	-		70
US TREASURY N/B INTR:	.375	MATD: 04/30/25	5	0.375		4/30/2025	-		4
US TREASURY N/B INTR:	.375	MATD: 04/30/25	294	0.375		4/30/2025	-		278
US TREASURY N/B INTR:	.375	MATD: 04/30/25	137	0.375		4/30/2025	-		130
US TREASURY N/B INTR:	.375	MATD: 04/30/25	27	0.375		4/30/2025	-		26
US TREASURY N/B INTR:	.375	MATD: 04/30/25	543	0.375		4/30/2025	-		514
US TREASURY N/B INTR:	.375	MATD: 04/30/25	1,631	0.375		4/30/2025	-		1,543
US TREASURY N/B INTR:	.375	MATD: 07/31/27	1,223	0.375		7/31/2027	-		1,080
US TREASURY N/B INTR:	.375	MATD: 07/31/27	1,193	0.375		7/31/2027	-		1,053
US TREASURY N/B INTR:	.375	MATD: 07/31/27	126	0.375		7/31/2027	-		111
US TREASURY N/B INTR:	.375	MATD: 07/31/27	608	0.375		7/31/2027	-		537
US TREASURY N/B INTR:	.375	MATD: 07/31/27	65	0.375		7/31/2027	-		57
US TREASURY N/B INTR:	.375	MATD: 07/31/27	152	0.375		7/31/2027	-		134
US TREASURY N/B INTR:	.375	MATD: 08/15/24	47,310	0.375		8/15/2024	-		45,988
US TREASURY N/B INTR:	.375	MATD: 08/15/24	80	0.375		8/15/2024	-		78
US TREASURY N/B INTR:	.375	MATD: 08/15/24	11,374	0.375		8/15/2024	-		11,056
US TREASURY N/B INTR:	.375	MATD: 08/15/24	98,837	0.375		8/15/2024	-		96,074
US TREASURY N/B INTR:	.375	MATD: 08/15/24	540	0.375		8/15/2024	-		525
US TREASURY N/B INTR:	.375	MATD: 09/15/24	7,824	0.375		9/15/2024	-		7,580
US TREASURY N/B INTR:	.375	MATD: 09/15/24	1,881	0.375		9/15/2024	-		1,822
US TREASURY N/B INTR:	.375	MATD: 09/15/24	16,346	0.375		9/15/2024	-		15,836
US TREASURY N/B INTR:	.375	MATD: 09/30/27	1,482	0.375		9/30/2027	-		1,301
US TREASURY N/B INTR:	.375	MATD: 11/30/25	501	0.375		11/30/2025	-		465
US TREASURY N/B INTR:	.375	MATD: 11/30/25	67	0.375		11/30/2025	-		62
US TREASURY N/B INTR:	.375	MATD: 11/30/25	27,186	0.375		11/30/2025	-		25,231
US TREASURY N/B INTR:	.375	MATD: 11/30/25	1,086	0.375		11/30/2025	-		1,008
US TREASURY N/B INTR:	.375	MATD: 11/30/25	2,381	0.375		11/30/2025	-		2,210
US TREASURY N/B INTR:	.375	MATD: 11/30/25	1,282	0.375		11/30/2025	-		1,190
US TREASURY N/B INTR:	.5	MATD: 02/28/26	434	0.500		2/28/2026	-		402
US TREASURY N/B INTR:	.5	MATD: 02/28/26	1,520	0.500		2/28/2026	-		1,406
US TREASURY N/B INTR:	.5	MATD: 02/28/26	887	0.500		2/28/2026	-		821
US TREASURY N/B INTR:	.5	MATD: 03/31/25	979	0.500		3/31/2025	-		931
US TREASURY N/B INTR:	.5	MATD: 03/31/25	6,671	0.500		3/31/2025	-		6,347
US TREASURY N/B INTR:	.5	MATD: 04/30/27	1,172	0.500		4/30/2027	-		1,047
US TREASURY N/B INTR:	.5	MATD: 05/31/27	920	0.500		5/31/2027	-		819
US TREASURY N/B INTR:	.5	MATD: 06/30/27	4,871	0.500		6/30/2027	-		4,335
US TREASURY N/B INTR:	.5	MATD: 06/30/27	2,471	0.500		6/30/2027	-		2,199
US TREASURY N/B INTR:	.5	MATD: 06/30/27	1,698	0.500		6/30/2027	-		1,511
US TREASURY N/B INTR:	.5	MATD: 06/30/27	861	0.500		6/30/2027	-		767
US TREASURY N/B INTR:	.5	MATD: 06/30/27	6,653	0.500		6/30/2027	-		5,921
US TREASURY N/B INTR:	.5	MATD: 06/30/27	3,375	0.500		6/30/2027	-		3,004
US TREASURY N/B INTR:	.5	MATD: 08/31/27	37	0.500		8/31/2027	-		33
US TREASURY N/B INTR:	.5	MATD: 10/31/27	451	0.500		10/31/2027	-		397
US TREASURY N/B INTR:	.5	MATD: 10/31/27	157	0.500		10/31/2027	-		138
US TREASURY N/B INTR:	.5	MATD: 10/31/27	617	0.500		10/31/2027	-		542
US TREASURY N/B INTR:	.5	MATD: 10/31/27	2,881	0.500		10/31/2027	-		2,533
US TREASURY N/B INTR:	.5	MATD: 10/31/27	7,202	0.500		10/31/2027	-		6,332
US TREASURY N/B INTR:	.625	MATD: 03/31/27	9,475	0.625		3/31/2027	-		8,525
US TREASURY N/B INTR:	.625	MATD: 03/31/27	855	0.625		3/31/2027	-		769
US TREASURY N/B INTR:	.625	MATD: 03/31/27	19,941	0.625		3/31/2027	-		17,942
US TREASURY N/B INTR:	.625	MATD: 03/31/27	9,188	0.625		3/31/2027	-		8,267
US TREASURY N/B INTR:	.625	MATD: 05/15/30	238	0.625		5/15/2030	-		195
US TREASURY N/B INTR:	.625	MATD: 05/15/30	121	0.625		5/15/2030	-		99
US TREASURY N/B INTR:	.625	MATD: 05/15/30	244	0.625		5/15/2030	-		200
US TREASURY N/B INTR:	.625	MATD: 05/15/30	83	0.625		5/15/2030	-		68
US TREASURY N/B INTR:	.625	MATD: 05/15/30	325	0.625		5/15/2030	-		266
US TREASURY N/B INTR:	.625	MATD: 05/15/30	1,014	0.625		5/15/2030	-		830
US TREASURY N/B INTR:	.625	MATD: 05/15/30	2,639	0.625		5/15/2030	-		2,161
US TREASURY N/B INTR:	.625	MATD: 08/15/30	366	0.625		8/15/2030	-		298
US TREASURY N/B INTR:	.625	MATD: 08/15/30	11,430	0.625		8/15/2030	-		9,310
US TREASURY N/B INTR:	.625	MATD: 08/15/30	3,186	0.625		8/15/2030	-		2,595
US TREASURY N/B INTR:	.625	MATD: 08/15/30	304	0.625		8/15/2030	-		248
US TREASURY N/B INTR:	.625	MATD: 08/15/30	1,487	0.625		8/15/2030	-		1,211
US TREASURY N/B INTR:	.625	MATD: 08/15/30	1,663	0.625		8/15/2030	-		1,355
US TREASURY N/B INTR:	.625	MATD: 08/15/30	205	0.625		8/15/2030	-		167
US TREASURY N/B INTR:	.625	MATD: 10/15/24	6,449	0.625		10/15/2024	-		6,240
US TREASURY N/B INTR:	.625	MATD: 12/31/27	6,786	0.625		12/31/2027	-		5,986
US TREASURY N/B INTR:	.625	MATD: 12/31/27	1,265	0.625		12/31/2027	-		1,116
US TREASURY N/B INTR:	.625	MATD: 12/31/27	7,681	0.625		12/31/2027	-		6,775
US TREASURY N/B INTR:	.625	MATD: 12/31/27	923	0.625		12/31/2027	-		814
US TREASURY N/B INTR:	.625	MATD: 12/31/27	720	0.625		12/31/2027	-		635
US TREASURY N/B INTR:	.625	MATD: 12/31/27	100	0.625		12/31/2027	-		88
US TREASURY N/B INTR:	.625	MATD: 12/31/27	13,893	0.625		12/31/2027	-		12,254
US TREASURY N/B INTR:	.75	MATD: 01/31/28	2,208	0.750		1/31/2028	-		1,953
US TREASURY N/B INTR:	.75	MATD: 01/31/28	708	0.750		1/31/2028	-		626
US TREASURY N/B INTR:	.75	MATD: 01/31/28	18,579	0.750		1/31/2028	-		16,428
US TREASURY N/B INTR:	.75	MATD: 01/31/28	5,956	0.750		1/31/2028	-		5,267
US TREASURY N/B INTR:	.75	MATD: 01/31/28	2,019	0.750		1/31/2028	-		1,786
US TREASURY N/B INTR:	.75	MATD: 03/31/26	29,114	0.750		3/31/2026	-		27,041
US TREASURY N/B INTR:	.75	MATD: 03/31/26	434	0.750		3/31/2026	-		403
US TREASURY N/B INTR:	.75	MATD: 03/31/26	6,999	0.750		3/31/2026	-		6,501
US TREASURY N/B INTR:	.75	MATD: 03/31/26	60,823	0.750		3/31/2026	-		56,491
US TREASURY N/B INTR:	.75	MATD: 03/31/26	311	0.750		3/31/2026	-		289
US TREASURY N/B INTR:	.75	MATD: 04/30/26	6	0.750		4/30/2026	-		6
US TREASURY N/B INTR:	.75	MATD: 04/30/26	675	0.750		4/30/2026	-		625
US TREASURY N/B INTR:	.75	MATD: 04/30/26	608	0.750		4/30/2026	-		562

		United States Government and Government Agency obligations - loaned to third parties (continued):						
US TREASURY N/B INTR: .75	MATD: 04/30/26	9,739	0.750	%	4/30/2026	$ -	$	9,011
US TREASURY N/B INTR: .75	MATD: 08/31/26	484	0.750		8/31/2026	-		445
US TREASURY N/B INTR: .875	MATD: 01/31/24	3,265	0.875		1/31/2024	-		3,263
US TREASURY N/B INTR: .875	MATD: 09/30/26	125	0.875		9/30/2026	-		115
US TREASURY N/B INTR: .875	MATD: 11/15/30	783	0.875		11/15/2030	-		645
US TREASURY N/B INTR: .875	MATD: 11/15/30	171	0.875		11/15/2030	-		141
US TREASURY N/B INTR: 1.0	MATD: 07/31/28	107	1.000		7/31/2028	-		94
US TREASURY N/B INTR: 1.125	MATD: 01/15/25	589	1.125		1/15/2025	-		571
US TREASURY N/B INTR: 1.125	MATD: 02/15/31	1,724	1.125		2/15/2031	-		1,448
US TREASURY N/B INTR: 1.125	MATD: 02/15/31	1,148	1.125		2/15/2031	-		965
US TREASURY N/B INTR: 1.125	MATD: 02/15/31	5,366	1.125		2/15/2031	-		4,509
US TREASURY N/B INTR: 1.125	MATD: 02/15/31	678	1.125		2/15/2031	-		570
US TREASURY N/B INTR: 1.125	MATD: 02/28/25	203	1.125		2/28/2025	-		196
US TREASURY N/B INTR: 1.125	MATD: 02/28/25	963	1.125		2/28/2025	-		928
US TREASURY N/B INTR: 1.125	MATD: 02/28/25	1,291	1.125		2/28/2025	-		1,245
US TREASURY N/B INTR: 1.125	MATD: 02/28/25	1,610	1.125		2/28/2025	-		1,552
US TREASURY N/B INTR: 1.125	MATD: 02/28/25	583	1.125		2/28/2025	-		562
US TREASURY N/B INTR: 1.125	MATD: 02/28/25	6,143	1.125		2/28/2025	-		5,922
US TREASURY N/B INTR: 1.125	MATD: 02/29/28	517	1.125		2/29/2028	-		464
US TREASURY N/B INTR: 1.125	MATD: 02/29/28	1,769	1.125		2/29/2028	-		1,587
US TREASURY N/B INTR: 1.125	MATD: 05/15/40	228	1.125		5/15/2040	-		148
US TREASURY N/B INTR: 1.125	MATD: 05/15/40	1,160	1.125		5/15/2040	-		755
US TREASURY N/B INTR: 1.125	MATD: 05/15/40	3,778	1.125		5/15/2040	-		2,460
US TREASURY N/B INTR: 1.125	MATD: 08/15/40	21,398	1.125		8/15/2040	-		13,854
US TREASURY N/B INTR: 1.125	MATD: 08/15/40	667,982	1.125		8/15/2040	-		432,499
US TREASURY N/B INTR: 1.125	MATD: 08/15/40	1,016	1.125		8/15/2040	-		658
US TREASURY N/B INTR: 1.125	MATD: 08/15/40	186,196	1.125		8/15/2040	-		120,556
US TREASURY N/B INTR: 1.125	MATD: 08/15/40	381	1.125		8/15/2040	-		247
US TREASURY N/B INTR: 1.125	MATD: 08/15/40	414	1.125		8/15/2040	-		268
US TREASURY N/B INTR: 1.125	MATD: 08/15/40	243	1.125		8/15/2040	-		158
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	1,592	1.125		8/31/2028	-		1,411
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	1,024	1.125		8/31/2028	-		907
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	31,955	1.125		8/31/2028	-		28,325
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	5,302	1.125		8/31/2028	-		4,700
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	8,907	1.125		8/31/2028	-		7,895
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	681	1.125		8/31/2028	-		604
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	11,158	1.125		8/31/2028	-		9,891
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	13,396	1.125		8/31/2028	-		11,874
US TREASURY N/B INTR: 1.125	MATD: 08/31/28	5,141	1.125		8/31/2028	-		4,557
US TREASURY N/B INTR: 1.125	MATD: 10/31/26	56	1.125		10/31/2026	-		52
US TREASURY N/B INTR: 1.25	MATD: 03/31/28	7,373	1.250		3/31/2028	-		6,633
US TREASURY N/B INTR: 1.25	MATD: 05/15/50	77	1.250		5/15/2050	-		42
US TREASURY N/B INTR: 1.25	MATD: 05/15/50	6,498	1.250		5/15/2050	-		3,548
US TREASURY N/B INTR: 1.25	MATD: 05/31/28	655	1.250		5/31/2028	-		586
US TREASURY N/B INTR: 1.25	MATD: 05/31/28	605	1.250		5/31/2028	-		541
US TREASURY N/B INTR: 1.25	MATD: 05/31/28	226	1.250		5/31/2028	-		202
US TREASURY N/B INTR: 1.25	MATD: 05/31/28	262	1.250		5/31/2028	-		234
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	1,240	1.250		8/15/2031	-		1,035
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	5,074	1.250		8/15/2031	-		4,233
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	158,392	1.250		8/15/2031	-		132,152
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	1,637	1.250		8/15/2031	-		1,366
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	3,286	1.250		8/15/2031	-		2,741
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	44,151	1.250		8/15/2031	-		36,836
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	539	1.250		8/15/2031	-		449
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	1,559	1.250		8/15/2031	-		1,301
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	761	1.250		8/15/2031	-		635
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	3,445	1.250		8/15/2031	-		2,874
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	6,915	1.250		8/15/2031	-		5,770
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	10,435	1.250		8/15/2031	-		8,706
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	1,587	1.250		8/15/2031	-		1,324
US TREASURY N/B INTR: 1.25	MATD: 08/15/31	3,186	1.250		8/15/2031	-		2,658
US TREASURY N/B INTR: 1.25	MATD: 09/30/28	1,571	1.250		9/30/2028	-		1,397
US TREASURY N/B INTR: 1.25	MATD: 09/30/28	282	1.250		9/30/2028	-		251
US TREASURY N/B INTR: 1.25	MATD: 11/30/26	421	1.250		11/30/2026	-		389
US TREASURY N/B INTR: 1.25	MATD: 11/30/26	1,187	1.250		11/30/2026	-		1,098
US TREASURY N/B INTR: 1.25	MATD: 12/31/26	1,016	1.250		12/31/2026	-		943
US TREASURY N/B INTR: 1.375	MATD: 01/31/25	330	1.375		1/31/2025	-		320
US TREASURY N/B INTR: 1.375	MATD: 08/31/26	50,083	1.375		8/31/2026	-		46,897
US TREASURY N/B INTR: 1.375	MATD: 08/31/26	12,041	1.375		8/31/2026	-		11,275
US TREASURY N/B INTR: 1.375	MATD: 08/31/26	104,630	1.375		8/31/2026	-		97,974
US TREASURY N/B INTR: 1.375	MATD: 10/31/28	943	1.375		10/31/2028	-		842
US TREASURY N/B INTR: 1.375	MATD: 10/31/28	194	1.375		10/31/2028	-		173
US TREASURY N/B INTR: 1.375	MATD: 10/31/28	17	1.375		10/31/2028	-		15
US TREASURY N/B INTR: 1.375	MATD: 11/15/40	428	1.375		11/15/2040	-		287
US TREASURY N/B INTR: 1.375	MATD: 11/15/40	176	1.375		11/15/2040	-		118
US TREASURY N/B INTR: 1.375	MATD: 11/15/40	1,423	1.375		11/15/2040	-		954
US TREASURY N/B INTR: 1.5	MATD: 01/31/27	1,452	1.500		1/31/2027	-		1,356
US TREASURY N/B INTR: 1.5	MATD: 01/31/27	1,558	1.500		1/31/2027	-		1,455
US TREASURY N/B INTR: 1.5	MATD: 01/31/27	2,398	1.500		2/15/2025	-		2,239
US TREASURY N/B INTR: 1.5	MATD: 02/15/25	1,126	1.500		2/15/2030	-		1,093
US TREASURY N/B INTR: 1.5	MATD: 02/15/30	1,247	1.500		2/15/2030	-		1,095
US TREASURY N/B INTR: 1.5	MATD: 02/15/30	3,627	1.500		2/15/2030	-		3,184
US TREASURY N/B INTR: 1.5	MATD: 02/15/30	1,440	1.500		2/15/2030	-		1,264
US TREASURY N/B INTR: 1.5	MATD: 02/29/24	67	1.500		2/29/2024	-		67
US TREASURY N/B INTR: 1.5	MATD: 02/29/24	1,561	1.500		2/29/2024	-		1,559
US TREASURY N/B INTR: 1.5	MATD: 08/15/26	15,267	1.500		8/15/2026	-		14,367
US TREASURY N/B INTR: 1.5	MATD: 08/15/26	1,312	1.500		8/15/2026	-		1,235
US TREASURY N/B INTR: 1.5	MATD: 08/15/26	1,139	1.500		8/15/2026	-		1,072
US TREASURY N/B INTR: 1.5	MATD: 08/15/26	1,141	1.500		8/15/2026	-		1,074
US TREASURY N/B INTR: 1.5	MATD: 08/15/26	5,321	1.500		8/15/2026	-		5,008
US TREASURY N/B INTR: 1.5	MATD: 08/15/26	20,850	1.500		8/15/2026	-		19,620
US TREASURY N/B INTR: 1.5	MATD: 11/30/24	325	1.500		11/30/2024	-		316

United States Government and Government Agency obligations - loaned to third parties (continued):

US TREASURY N/B INTR:	1.5	MATD: 11/30/24	292	1.500	11/30/2024	$ -	$ 284
US TREASURY N/B INTR:	1.625	MATD: 02/15/26	805	1.625	2/15/2026	-	767
US TREASURY N/B INTR:	1.625	MATD: 02/15/26	512	1.625	2/15/2026	-	488
US TREASURY N/B INTR:	1.625	MATD: 05/15/26	2	1.625	5/15/2026	-	2
US TREASURY N/B INTR:	1.625	MATD: 05/15/26	88	1.625	5/15/2026	-	83
US TREASURY N/B INTR:	1.625	MATD: 05/15/26	530	1.625	5/15/2026	-	500
US TREASURY N/B INTR:	1.625	MATD: 05/15/26	4,321	1.625	5/15/2026	-	4,083
US TREASURY N/B INTR:	1.625	MATD: 05/15/31	1,198	1.625	5/15/2031	-	1,032
US TREASURY N/B INTR:	1.625	MATD: 05/15/31	53	1.625	5/15/2031	-	46
US TREASURY N/B INTR:	1.625	MATD: 05/15/31	304	1.625	5/15/2031	-	262
US TREASURY N/B INTR:	1.625	MATD: 05/15/31	5,772	1.625	5/15/2031	-	4,972
US TREASURY N/B INTR:	1.625	MATD: 05/15/31	3,565	1.625	5/15/2031	-	3,071
US TREASURY N/B INTR:	1.625	MATD: 08/15/29	254	1.625	8/15/2029	-	228
US TREASURY N/B INTR:	1.625	MATD: 08/15/29	109	1.625	8/15/2029	-	98
US TREASURY N/B INTR:	1.625	MATD: 08/15/29	97	1.625	8/15/2029	-	87
US TREASURY N/B INTR:	1.625	MATD: 08/15/29	4,344	1.625	8/15/2029	-	3,896
US TREASURY N/B INTR:	1.625	MATD: 10/31/26	3,388	1.625	10/31/2026	-	3,180
US TREASURY N/B INTR:	1.625	MATD: 11/15/50	218	1.625	11/15/2050	-	131
US TREASURY N/B INTR:	1.625	MATD: 11/15/50	1,051	1.625	11/15/2050	-	635
US TREASURY N/B INTR:	1.625	MATD: 11/15/50	1,011	1.625	11/15/2050	-	610
US TREASURY N/B INTR:	1.625	MATD: 11/15/50	1,126	1.625	11/15/2050	-	680
US TREASURY N/B INTR:	1.625	MATD: 11/15/50	7,317	1.625	11/15/2050	-	4,417
US TREASURY N/B INTR:	1.625	MATD: 11/15/50	8,926	1.625	11/15/2050	-	5,388
US TREASURY N/B INTR:	1.625	MATD: 11/30/26	47	1.625	11/30/2026	-	44
US TREASURY N/B INTR:	1.625	MATD: 11/30/26	9	1.625	11/30/2026	-	8
US TREASURY N/B INTR:	1.625	MATD: 11/30/26	1	1.625	11/30/2026	-	1
US TREASURY N/B INTR:	1.625	MATD: 11/30/26	96	1.625	11/30/2026	-	90
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	13,104	1.750	1/31/2029	-	11,923
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	4,394	1.750	1/31/2029	-	3,998
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	1,306	1.750	1/31/2029	-	1,189
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	3,677	1.750	1/31/2029	-	3,345
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	2,443	1.750	1/31/2029	-	2,223
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	137,170	1.750	1/31/2029	-	124,802
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	40,783	1.750	1/31/2029	-	37,106
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	114,785	1.750	1/31/2029	-	104,436
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	38,235	1.750	1/31/2029	-	34,788
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	11,368	1.750	1/31/2029	-	10,343
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	31,996	1.750	1/31/2029	-	29,111
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	304	1.750	1/31/2029	-	277
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	193	1.750	1/31/2029	-	175
US TREASURY N/B INTR:	1.75	MATD: 01/31/29	26,827	1.750	1/31/2029	-	24,408
US TREASURY N/B INTR:	1.75	MATD: 03/15/25	637	1.750	3/15/2025	-	619
US TREASURY N/B INTR:	1.75	MATD: 03/15/25	2,047	1.750	3/15/2025	-	1,987
US TREASURY N/B INTR:	1.75	MATD: 06/30/24	662	1.750	6/30/2024	-	657
US TREASURY N/B INTR:	1.75	MATD: 06/30/24	151	1.750	6/30/2024	-	150
US TREASURY N/B INTR:	1.75	MATD: 07/31/24	80	1.750	7/31/2024	-	79
US TREASURY N/B INTR:	1.75	MATD: 08/15/41	13,320	1.750	8/15/2041	-	9,425
US TREASURY N/B INTR:	1.75	MATD: 08/15/41	3,202	1.750	8/15/2041	-	2,266
US TREASURY N/B INTR:	1.75	MATD: 08/15/41	27,826	1.750	8/15/2041	-	19,690
US TREASURY N/B INTR:	1.75	MATD: 11/15/29	81	1.750	11/15/2029	-	72
US TREASURY N/B INTR:	1.75	MATD: 12/31/24	1,901	1.750		-	1,860
US TREASURY N/B INTR:	1.75	MATD: 12/31/24	663	1.750		-	648
US TREASURY N/B INTR:	1.75	MATD: 12/31/24	2,596	1.750		-	2,541
US TREASURY N/B INTR:	1.75	MATD: 12/31/24	4,834	1.750		-	4,731
US TREASURY N/B INTR:	1.75	MATD: 12/31/26	745	1.750		-	704
US TREASURY N/B INTR:	1.875	MATD: 02/15/32	1,767	1.875		-	1,536
US TREASURY N/B INTR:	1.875	MATD: 02/15/32	2,714	1.875		-	2,359
US TREASURY N/B INTR:	1.875	MATD: 02/15/32	434	1.875		-	377
US TREASURY N/B INTR:	1.875	MATD: 02/15/32	15,200	1.875		-	13,208
US TREASURY N/B INTR:	1.875	MATD: 02/15/32	2,431	1.875		-	2,112
US TREASURY N/B INTR:	1.875	MATD: 02/15/32	3,719	1.875		-	3,232
US TREASURY N/B INTR:	1.875	MATD: 02/15/32	1,714	1.875		-	1,489
US TREASURY N/B INTR:	1.875	MATD: 02/15/41	6,670	1.875		-	4,880
US TREASURY N/B INTR:	1.875	MATD: 02/15/41	208,221	1.875		-	152,350
US TREASURY N/B INTR:	1.875	MATD: 02/15/41	58,040	1.875		-	42,467
US TREASURY N/B INTR:	1.875	MATD: 02/15/41	1,578	1.875		-	1,155
US TREASURY N/B INTR:	1.875	MATD: 02/15/41	51	1.875		-	38
US TREASURY N/B INTR:	1.875	MATD: 02/15/41	-	1.875		-	-
US TREASURY N/B INTR:	1.875	MATD: 02/15/51	7,963	1.875		-	5,157
US TREASURY N/B INTR:	1.875	MATD: 02/15/51	831	1.875		-	538
US TREASURY N/B INTR:	1.875	MATD: 02/15/51	1,914	1.875		-	1,240
US TREASURY N/B INTR:	1.875	MATD: 02/15/51	16,635	1.875		-	10,774
US TREASURY N/B INTR:	1.875	MATD: 02/15/51	654	1.875		-	424
US TREASURY N/B INTR:	1.875	MATD: 02/28/27	975	1.875		-	920
US TREASURY N/B INTR:	1.875	MATD: 02/28/29	344	1.875		-	314
US TREASURY N/B INTR:	1.875	MATD: 06/30/26	2,665	1.875		-	2,551
US TREASURY N/B INTR:	1.875	MATD: 08/31/24	22	1.875		-	22
US TREASURY N/B INTR:	1.875	MATD: 08/31/24	783	1.875		-	771
US TREASURY N/B INTR:	1.875	MATD: 08/31/24	440	1.875		-	433
US TREASURY N/B INTR:	1.875	MATD: 08/31/24	632	1.875		-	623
US TREASURY N/B INTR:	1.875	MATD: 11/15/51	1,331	1.875		-	853
US TREASURY N/B INTR:	1.875	MATD: 11/15/51	17,101	1.875		-	10,958
US TREASURY N/B INTR:	1.875	MATD: 11/15/51	533,859	1.875		-	342,086
US TREASURY N/B INTR:	1.875	MATD: 11/15/51	148,810	1.875		-	95,354
US TREASURY N/B INTR:	1.875	MATD: 11/15/51	545	1.875		-	349
US TREASURY N/B INTR:	1.875	MATD: 11/15/51	11,194	1.875		-	7,173
US TREASURY N/B INTR:	1.875	MATD: 11/15/51	1,105	1.875		-	708
US TREASURY N/B INTR:	2.0	MATD: 02/15/25	11,929	2.000		-	11,663
US TREASURY N/B INTR:	2.0	MATD: 02/15/25	15,285	2.000		-	14,944
US TREASURY N/B INTR:	2.0	MATD: 02/15/25	156	2.000		-	153
US TREASURY N/B INTR:	2.0	MATD: 02/15/25	25,106	2.000		-	24,545
US TREASURY N/B INTR:	2.0	MATD: 02/15/25	3,675	2.000		-	3,593

		United States Government and Government Agency obligations - loaned to third parties (continued):						
US TREASURY N/B INTR:	2.0	MATD: 02/15/25	11,568	2.000	%	$ -	$	11,310
US TREASURY N/B INTR:	2.0	MATD: 02/15/25	31,932	2.000		-		31,219
US TREASURY N/B INTR:	2.0	MATD: 02/15/50	86	2.000		-		58
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	1,069	2.000		-		1,036
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	1,149	2.000		-		1,114
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	3,043	2.000		-		2,950
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	2,419	2.000		-		2,344
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	373	2.000		-		361
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	1,114	2.000		-		1,080
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	1,460	2.000		-		1,416
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	390	2.000		-		378
US TREASURY N/B INTR:	2.0	MATD: 08/15/25	1,200	2.000		-		1,163
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	1,245	2.000		-		830
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	365	2.000		-		243
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	480	2.000		-		320
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	9	2.000		-		6
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	303	2.000		-		202
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	4,300	2.000		-		2,868
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	849	2.000		-		566
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	134,230	2.000		-		89,540
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	26,490	2.000		-		17,671
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	440,993	2.000		-		294,169
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	72,492	2.000		-		48,357
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	37,416	2.000		-		24,959
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	7,384	2.000		-		4,926
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	11,777	2.000		-		7,856
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	1,936	2.000		-		1,291
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	136	2.000		-		91
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	10,471	2.000		-		6,985
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	3,070	2.000		-		2,048
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	4,040	2.000		-		2,695
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	72	2.000		-		48
US TREASURY N/B INTR:	2.0	MATD: 08/15/51	2,547	2.000		-		1,699
US TREASURY N/B INTR:	2.0	MATD: 11/15/26	83	2.000		-		79
US TREASURY N/B INTR:	2.0	MATD: 11/15/26	91	2.000		-		86
US TREASURY N/B INTR:	2.0	MATD: 11/15/26	45	2.000		-		42
US TREASURY N/B INTR:	2.0	MATD: 11/15/26	86	2.000		-		82
US TREASURY N/B INTR:	2.0	MATD: 11/15/26	1,404	2.000		-		1,330
US TREASURY N/B INTR:	2.0	MATD: 11/15/41	16	2.000		-		12
US TREASURY N/B INTR:	2.125	MATD: 03/31/24	595	2.125		-		593
US TREASURY N/B INTR:	2.125	MATD: 05/15/25	832	2.125		-		807
US TREASURY N/B INTR:	2.125	MATD: 05/15/25	45	2.125		-		43
US TREASURY N/B INTR:	2.125	MATD: 05/15/25	290	2.125		-		281
US TREASURY N/B INTR:	2.125	MATD: 05/15/25	1,136	2.125		-		1,102
US TREASURY N/B INTR:	2.125	MATD: 05/15/25	3,090	2.125		-		2,998
US TREASURY N/B INTR:	2.125	MATD: 05/31/26	261	2.125		-		250
US TREASURY N/B INTR:	2.125	MATD: 05/31/26	20	2.125		-		19
US TREASURY N/B INTR:	2.125	MATD: 09/30/24	795	2.125		-		782
US TREASURY N/B INTR:	2.125	MATD: 09/30/24	462	2.125		-		455
US TREASURY N/B INTR:	2.25	MATD: 01/31/24	1,546	2.250		-		1,557
US TREASURY N/B INTR:	2.25	MATD: 01/31/24	3,254	2.250		-		3,276
US TREASURY N/B INTR:	2.25	MATD: 01/31/24	1,500	2.250		-		1,509
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	186,294	2.250		-		131,997
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	85,464	2.250		-		60,555
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	4,409	2.250		-		3,124
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	10,833	2.250		-		7,675
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	42,940	2.250		-		30,425
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	19,699	2.250		-		13,958
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	1,016	2.250		-		720
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	2,497	2.250		-		1,769
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	8,836	2.250		-		6,261
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	426	2.250		-		302
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	137	2.250		-		97
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	18,597	2.250		-		13,177
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	8,569	2.250		-		6,071
US TREASURY N/B INTR:	2.25	MATD: 02/15/52	7,202	2.250		-		5,103
US TREASURY N/B INTR:	2.25	MATD: 04/30/24	943	2.250		-		937
US TREASURY N/B INTR:	2.25	MATD: 08/15/49	3,446	2.250		-		2,459
US TREASURY N/B INTR:	2.25	MATD: 08/15/49	14	2.250		-		10
US TREASURY N/B INTR:	2.25	MATD: 08/15/49	109	2.250		-		78
US TREASURY N/B INTR:	2.25	MATD: 08/15/49	7,253	2.250		-		5,175
US TREASURY N/B INTR:	2.25	MATD: 08/15/49	3,342	2.250		-		2,384
US TREASURY N/B INTR:	2.25	MATD: 11/15/24	1,086	2.250		-		1,063
US TREASURY N/B INTR:	2.25	MATD: 11/15/24	599	2.250		-		587
US TREASURY N/B INTR:	2.25	MATD: 11/15/24	11,182	2.250		-		10,953
US TREASURY N/B INTR:	2.25	MATD: 11/15/25	295	2.250		-		285
US TREASURY N/B INTR:	2.25	MATD: 11/15/25	10,414	2.250		-		10,054
US TREASURY N/B INTR:	2.25	MATD: 11/15/27	1,728	2.250		-		1,629
US TREASURY N/B INTR:	2.25	MATD: 11/15/27	2,578	2.250		-		2,431
US TREASURY N/B INTR:	2.25	MATD: 12/31/24	832	2.250		-		820
US TREASURY N/B INTR:	2.25	MATD: 12/31/24	487	2.250		-		481
US TREASURY N/B INTR:	2.25	MATD: 12/31/24	290	2.250		-		286
US TREASURY N/B INTR:	2.25	MATD: 12/31/24	1,136	2.250		-		1,120
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	1,052	2.375		-		823
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	832	2.375		-		651
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	3,585	2.375		-		2,806
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	391	2.375		-		306
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	399	2.375		-		312
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	126,778	2.375		-		99,237
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	29,852	2.375		-		23,367
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	3,338	2.375		-		2,613
US TREASURY N/B INTR:	2.375	MATD: 02/15/42	25,972	2.375		-		20,330

		United States Government and Government Agency obligations - loaned to third parties (continued):					
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	111,911	2.375	%	$ -	$	87,599
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	12,200	2.375		-		9,550
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	12,457	2.375		-		9,751
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	29,222	2.375		-		22,874
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	6,881	2.375		-		5,386
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	769	2.375		-		602
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	596	2.375		-		467
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	3,049	2.375		-		2,386
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	15,464	2.375		-		12,104
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	2,366	2.375		-		1,852
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	7,240	2.375		-		5,667
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	31,194	2.375		-		24,418
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	3,401	2.375		-		2,662
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	3,472	2.375		-		2,718
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	591	2.375		-		462
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	1,374	2.375		-		1,075
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	1,255	2.375		-		983
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	6,416	2.375		-		5,022
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	32,544	2.375		-		25,474
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	569	2.375		-		445
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	8,850	2.375		-		6,927
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	578	2.375		-		453
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	2,956	2.375		-		2,314
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	14,996	2.375		-		11,738
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	4,942	2.375		-		3,868
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	1,438	2.375		-		1,125
US TREASURY N/B INTR: 2.375	MATD: 02/15/42	141	2.375		-		110
US TREASURY N/B INTR: 2.375	MATD: 03/31/29	382	2.375		-		357
US TREASURY N/B INTR: 2.375	MATD: 04/30/26	3,627	2.375		-		3,498
US TREASURY N/B INTR: 2.375	MATD: 04/30/26	2,188	2.375		-		2,110
US TREASURY N/B INTR: 2.375	MATD: 05/15/29	392	2.375		-		365
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	334	2.375		-		242
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	67	2.375		-		49
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	10,181	2.375		-		7,364
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	317,835	2.375		-		229,887
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	88,594	2.375		-		64,080
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	178	2.375		-		129
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	736	2.375		-		532
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	2,811	2.375		-		2,033
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	566	2.375		-		409
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	48	2.375		-		34
US TREASURY N/B INTR: 2.375	MATD: 05/15/51	920	2.375		-		666
US TREASURY N/B INTR: 2.375	MATD: 08/15/24	836	2.375		-		830
US TREASURY N/B INTR: 2.375	MATD: 08/15/24	4,134	2.375		-		4,102
US TREASURY N/B INTR: 2.375	MATD: 08/15/24	65	2.375		-		64
US TREASURY N/B INTR: 2.5	MATD: 02/15/45	119	2.500		-		92
US TREASURY N/B INTR: 2.5	MATD: 02/15/45	4,904	2.500		-		3,794
US TREASURY N/B INTR: 2.5	MATD: 02/15/45	7	2.500		-		5
US TREASURY N/B INTR: 2.5	MATD: 02/15/45	10,321	2.500		-		7,985
US TREASURY N/B INTR: 2.5	MATD: 02/15/45	41	2.500		-		32
US TREASURY N/B INTR: 2.5	MATD: 02/15/45	4,756	2.500		-		3,679
US TREASURY N/B INTR: 2.5	MATD: 02/15/45	162	2.500		-		126
US TREASURY N/B INTR: 2.5	MATD: 02/15/46	428	2.500		-		328
US TREASURY N/B INTR: 2.5	MATD: 02/15/46	149	2.500		-		114
US TREASURY N/B INTR: 2.5	MATD: 02/15/46	584	2.500		-		448
US TREASURY N/B INTR: 2.5	MATD: 03/31/27	585	2.500		-		563
US TREASURY N/B INTR: 2.5	MATD: 03/31/27	109	2.500		-		105
US TREASURY N/B INTR: 2.5	MATD: 03/31/27	286	2.500		-		275
US TREASURY N/B INTR: 2.5	MATD: 03/31/27	9	2.500		-		8
US TREASURY N/B INTR: 2.5	MATD: 03/31/27	1,198	2.500		-		1,152
US TREASURY N/B INTR: 2.5	MATD: 05/15/46	297	2.500		-		225
US TREASURY N/B INTR: 2.5	MATD: 05/15/46	104	2.500		-		79
US TREASURY N/B INTR: 2.5	MATD: 05/15/46	406	2.500		-		308
US TREASURY N/B INTR: 2.5	MATD: 05/31/24	1,354	2.500		-		1,341
US TREASURY N/B INTR: 2.625	MATD: 01/31/26	65	2.625		-		64
US TREASURY N/B INTR: 2.625	MATD: 02/15/29	3,100	2.625		-		2,950
US TREASURY N/B INTR: 2.625	MATD: 04/15/25	590	2.625		-		579
US TREASURY N/B INTR: 2.625	MATD: 04/15/25	18,429	2.625		-		18,070
US TREASURY N/B INTR: 2.625	MATD: 04/15/25	5,137	2.625		-		5,037
US TREASURY N/B INTR: 2.625	MATD: 04/15/25	756	2.625		-		741
US TREASURY N/B INTR: 2.625	MATD: 04/15/25	2,839	2.625		-		2,784
US TREASURY N/B INTR: 2.625	MATD: 04/15/25	2,449	2.625		-		2,401
US TREASURY N/B INTR: 2.625	MATD: 04/15/25	1,296	2.625		-		1,271
US TREASURY N/B INTR: 2.625	MATD: 07/31/29	79	2.625		-		75
US TREASURY N/B INTR: 2.625	MATD: 07/31/29	1,004	2.625		-		952
US TREASURY N/B INTR: 2.625	MATD: 07/31/29	5,324	2.625		-		5,049
US TREASURY N/B INTR: 2.75	MATD: 02/15/28	3,463	2.750		-		3,346
US TREASURY N/B INTR: 2.75	MATD: 02/15/28	1,921	2.750		-		1,856
US TREASURY N/B INTR: 2.75	MATD: 02/15/28	4	2.750		-		4
US TREASURY N/B INTR: 2.75	MATD: 02/15/28	634	2.750		-		612
US TREASURY N/B INTR: 2.75	MATD: 02/15/28	1,629	2.750		-		1,574
US TREASURY N/B INTR: 2.75	MATD: 02/15/28	130	2.750		-		125
US TREASURY N/B INTR: 2.75	MATD: 02/15/28	17	2.750		-		17
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	7,254	2.750		-		7,010
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	193	2.750		-		187
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	39	2.750		-		37
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	1,352	2.750		-		1,307
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	25,475	2.750		-		24,617
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	647	2.750		-		625
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	6,125	2.750		-		5,918
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	107	2.750		-		103
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	14,851	2.750		-		14,351

United States Government and Government Agency obligations - loaned to third parties (continued):

US TREASURY N/B INTR: 2.75	MATD: 04/30/27	1,625	2.750	%	$	-	$	1,571
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	325	2.750			-		314
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	53,220	2.750			-		51,429
US TREASURY N/B INTR: 2.75	MATD: 04/30/27	2,161	2.750			-		2,088
US TREASURY N/B INTR: 2.75	MATD: 05/31/29	1,188	2.750			-		1,125
US TREASURY N/B INTR: 2.75	MATD: 05/31/29	304	2.750			-		288
US TREASURY N/B INTR: 2.75	MATD: 05/31/29	596	2.750			-		565
US TREASURY N/B INTR: 2.75	MATD: 05/31/29	414	2.750			-		392
US TREASURY N/B INTR: 2.75	MATD: 05/31/29	1,623	2.750			-		1,537
US TREASURY N/B INTR: 2.75	MATD: 06/30/25	1,936	2.750			-		1,914
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	3,381	2.750			-		3,283
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	3,497	2.750			-		3,395
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	636	2.750			-		618
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	109,156	2.750			-		105,993
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	19,867	2.750			-		19,291
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	30,427	2.750			-		29,545
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	5,538	2.750			-		5,377
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	7,491	2.750			-		7,274
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	28,445	2.750			-		27,621
US TREASURY N/B INTR: 2.75	MATD: 07/31/27	4,004	2.750			-		3,888
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	267	2.750			-		248
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	384	2.750			-		356
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	8,334	2.750			-		7,741
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	11,978	2.750			-		11,126
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	40,032	2.750			-		37,186
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	2,323	2.750			-		2,158
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	3,339	2.750			-		3,101
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	487	2.750			-		452
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	217	2.750			-		202
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	1,086	2.750			-		1,009
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	1,086	2.750			-		1,009
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	9,624	2.750			-		8,940
US TREASURY N/B INTR: 2.75	MATD: 08/15/32	83,631	2.750			-		77,686
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	1,216	2.750			-		968
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	1,640	2.750			-		1,306
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	96	2.750			-		76
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	2,300	2.750			-		1,831
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	661	2.750			-		526
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	7,199	2.750			-		5,732
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	71,795	2.750			-		57,162
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	20,637	2.750			-		16,431
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	224,728	2.750			-		178,925
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	20,012	2.750			-		15,934
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	5,752	2.750			-		4,580
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	62,641	2.750			-		49,874
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	10,231	2.750			-		8,146
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	13,795	2.750			-		10,983
US TREASURY N/B INTR: 2.75	MATD: 08/15/47	808	2.750			-		643
US TREASURY N/B INTR: 2.75	MATD: 11/15/47	445	2.750			-		351
US TREASURY N/B INTR: 2.875	MATD: 04/30/25	1,236	2.875			-		1,214
US TREASURY N/B INTR: 2.875	MATD: 04/30/25	298	2.875			-		293
US TREASURY N/B INTR: 2.875	MATD: 04/30/29	247	2.875			-		236
US TREASURY N/B INTR: 2.875	MATD: 05/15/28	391	2.875			-		377
US TREASURY N/B INTR: 2.875	MATD: 05/15/28	313	2.875			-		301
US TREASURY N/B INTR: 2.875	MATD: 05/15/28	3,723	2.875			-		3,583
US TREASURY N/B INTR: 2.875	MATD: 05/15/28	571	2.875			-		550
US TREASURY N/B INTR: 2.875	MATD: 05/15/28	1,100	2.875			-		1,059
US TREASURY N/B INTR: 2.875	MATD: 05/15/28	372	2.875			-		358
US TREASURY N/B INTR: 2.875	MATD: 05/15/32	536	2.875			-		500
US TREASURY N/B INTR: 2.875	MATD: 05/15/32	94	2.875			-		87
US TREASURY N/B INTR: 2.875	MATD: 05/15/43	391	2.875			-		325
US TREASURY N/B INTR: 2.875	MATD: 05/15/43	193	2.875			-		160
US TREASURY N/B INTR: 2.875	MATD: 05/15/49	7,243	2.875			-		5,834
US TREASURY N/B INTR: 2.875	MATD: 05/15/49	1,669	2.875			-		1,345
US TREASURY N/B INTR: 2.875	MATD: 05/15/49	1,281	2.875			-		1,032
US TREASURY N/B INTR: 2.875	MATD: 05/15/49	372	2.875			-		300
US TREASURY N/B INTR: 2.875	MATD: 05/15/49	43	2.875			-		35
US TREASURY N/B INTR: 2.875	MATD: 05/15/49	298	2.875			-		240
US TREASURY N/B INTR: 2.875	MATD: 05/15/49	514	2.875			-		414
US TREASURY N/B INTR: 2.875	MATD: 05/15/52	1,344	2.875			-		1,085
US TREASURY N/B INTR: 2.875	MATD: 05/15/52	874	2.875			-		706
US TREASURY N/B INTR: 2.875	MATD: 08/15/28	2,979	2.875			-		2,882
US TREASURY N/B INTR: 2.875	MATD: 08/15/28	3,723	2.875			-		3,602
US TREASURY N/B INTR: 2.875	MATD: 08/15/45	974	2.875			-		803
US TREASURY N/B INTR: 2.875	MATD: 08/15/45	340	2.875			-		280
US TREASURY N/B INTR: 2.875	MATD: 08/15/45	1,331	2.875			-		1,097
US TREASURY N/B INTR: 3.0	MATD: 02/15/48	11,401	3.000			-		9,505
US TREASURY N/B INTR: 3.0	MATD: 02/15/48	355,906	3.000			-		296,725
US TREASURY N/B INTR: 3.0	MATD: 02/15/48	99,206	3.000			-		82,710
US TREASURY N/B INTR: 3.0	MATD: 02/15/49	1,570	3.000			-		1,307
US TREASURY N/B INTR: 3.0	MATD: 02/15/49	49,001	3.000			-		40,788
US TREASURY N/B INTR: 3.0	MATD: 02/15/49	13,659	3.000			-		11,369
US TREASURY N/B INTR: 3.0	MATD: 05/15/45	3,723	3.000			-		3,114
US TREASURY N/B INTR: 3.0	MATD: 07/15/25	906	3.000			-		898
US TREASURY N/B INTR: 3.0	MATD: 07/15/25	694	3.000			-		689
US TREASURY N/B INTR: 3.0	MATD: 08/15/52	91	3.000			-		76
US TREASURY N/B INTR: 3.125	MATD: 02/15/42	1	3.125			-		1
US TREASURY N/B INTR: 3.125	MATD: 02/15/43	17	3.125			-		15
US TREASURY N/B INTR: 3.125	MATD: 05/15/48	594	3.125			-		502
US TREASURY N/B INTR: 3.125	MATD: 05/15/48	207	3.125			-		175
US TREASURY N/B INTR: 3.125	MATD: 05/15/48	811	3.125			-		685
US TREASURY N/B INTR: 3.125	MATD: 08/15/25	7,412	3.125			-		7,348

United States Government and Government Agency obligations - loaned to third parties (continued):

US TREASURY N/B INTR:	3.125	MATD: 08/15/25	426	3.125	%	$ -	$	422
US TREASURY N/B INTR:	3.125	MATD: 08/15/25	517	3.125		-		513
US TREASURY N/B INTR:	3.125	MATD: 08/15/25	161	3.125		-		160
US TREASURY N/B INTR:	3.125	MATD: 08/15/25	15,599	3.125		-		15,464
US TREASURY N/B INTR:	3.125	MATD: 08/15/25	7,188	3.125		-		7,126
US TREASURY N/B INTR:	3.125	MATD: 08/15/25	7,202	3.125		-		7,140
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	535	3.125		-		463
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	37	3.125		-		32
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	1	3.125		-		1
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	6	3.125		-		5
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	29	3.125		-		25
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	2	3.125		-		2
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	186	3.125		-		161
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	730	3.125		-		632
US TREASURY N/B INTR:	3.125	MATD: 08/15/44	1,728	3.125		-		1,497
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	426	3.125		-		414
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	709	3.125		-		690
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	13,293	3.125		-		12,922
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	22,146	3.125		-		21,527
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	3,705	3.125		-		3,602
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	6,173	3.125		-		6,001
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	1,359	3.125		-		1,321
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	651	3.125		-		633
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	760	3.125		-		739
US TREASURY N/B INTR:	3.125	MATD: 08/31/29	1,152	3.125		-		1,120
US TREASURY N/B INTR:	3.125	MATD: 11/15/28	2,197	3.125		-		2,131
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	1,069	3.250		-		950
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	156	3.250		-		138
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	542	3.250		-		481
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	726	3.250		-		645
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	2	3.250		-		2
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	26	3.250		-		23
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	6	3.250		-		6
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	22,657	3.250		-		20,123
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	66	3.250		-		58
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	801	3.250		-		711
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	196	3.250		-		174
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	6,315	3.250		-		5,609
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	18	3.250		-		16
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	223	3.250		-		198
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	55	3.250		-		48
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	8,997	3.250		-		7,991
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	1,310	3.250		-		1,163
US TREASURY N/B INTR:	3.25	MATD: 05/15/42	4,556	3.250		-		4,047
US TREASURY N/B INTR:	3.25	MATD: 06/30/27	4,588	3.250		-		4,556
US TREASURY N/B INTR:	3.25	MATD: 06/30/29	13,456	3.250		-		13,258
US TREASURY N/B INTR:	3.25	MATD: 06/30/29	2,508	3.250		-		2,471
US TREASURY N/B INTR:	3.25	MATD: 06/30/29	295	3.250		-		291
US TREASURY N/B INTR:	3.25	MATD: 06/30/29	80	3.250		-		79
US TREASURY N/B INTR:	3.25	MATD: 06/30/29	198	3.250		-		195
US TREASURY N/B INTR:	3.25	MATD: 06/30/29	27,546	3.250		-		27,141
US TREASURY N/B INTR:	3.375	MATD: 05/15/33	3,627	3.375		-		3,507
US TREASURY N/B INTR:	3.375	MATD: 05/15/33	321	3.375		-		310
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	1,667	3.375		-		1,490
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	86,597	3.375		-		77,367
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	772	3.375		-		690
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	19,960	3.375		-		17,833
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	269	3.375		-		240
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	14,028	3.375		-		12,533
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	1,055	3.375		-		942
US TREASURY N/B INTR:	3.375	MATD: 05/15/44	1,917	3.375		-		1,713
US TREASURY N/B INTR:	3.375	MATD: 08/15/42	23,137	3.375		-		21,086
US TREASURY N/B INTR:	3.375	MATD: 08/15/42	618	3.375		-		563
US TREASURY N/B INTR:	3.375	MATD: 08/15/42	619	3.375		-		564
US TREASURY N/B INTR:	3.375	MATD: 08/15/42	19	3.375		-		17
US TREASURY N/B INTR:	3.5	MATD: 01/31/28	84	3.500		-		84
US TREASURY N/B INTR:	3.5	MATD: 01/31/28	533	3.500		-		532
US TREASURY N/B INTR:	3.5	MATD: 01/31/28	609	3.500		-		608
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	6,627	3.500		-		6,532
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	40,032	3.500		-		39,455
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	10,918	3.500		-		10,760
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	1	3.500		-		1
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	13,948	3.500		-		13,747
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	9,624	3.500		-		9,486
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	2,625	3.500		-		2,587
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	6,427	3.500		-		6,334
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	83,631	3.500		-		82,426
US TREASURY N/B INTR:	3.5	MATD: 02/15/33	22,809	3.500		-		22,480
US TREASURY N/B INTR:	3.5	MATD: 02/15/39	3,126	3.500		-		3,018
US TREASURY N/B INTR:	3.5	MATD: 04/30/28	8	3.500		-		8
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	573	3.500		-		564
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	84	3.500		-		83
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	10	3.500		-		10
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	17,881	3.500		-		17,605
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	2,616	3.500		-		2,576
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	308	3.500		-		303
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	4,984	3.500		-		4,907
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	729	3.500		-		718
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	86	3.500		-		84
US TREASURY N/B INTR:	3.5	MATD: 04/30/30	6,914	3.500		-		6,807
US TREASURY N/B INTR:	3.5	MATD: 09/15/25	3,487	3.500		-		3,470
US TREASURY N/B INTR:	3.5	MATD: 09/15/25	650	3.500		-		647

United States Government and Government Agency obligations - loaned to third parties (continued):

US TREASURY N/B INTR:	3.5	MATD: 09/15/25	51	3.500	%	$ -	$	51
US TREASURY N/B INTR:	3.5	MATD: 09/15/25	7,138	3.500		-		7,103
US TREASURY N/B INTR:	3.625	MATD: 02/15/53	11,646	3.625		-		11,012
US TREASURY N/B INTR:	3.625	MATD: 02/15/53	2,800	3.625		-		2,647
US TREASURY N/B INTR:	3.625	MATD: 02/15/53	24,329	3.625		-		23,005
US TREASURY N/B INTR:	3.625	MATD: 03/31/30	576	3.625		-		573
US TREASURY N/B INTR:	3.75	MATD: 05/31/30	218	3.750		-		217
US TREASURY N/B INTR:	3.75	MATD: 05/31/30	635	3.750		-		632
US TREASURY N/B INTR:	3.75	MATD: 08/15/41	238	3.750		-		231
US TREASURY N/B INTR:	3.75	MATD: 08/15/41	83	3.750		-		81
US TREASURY N/B INTR:	3.75	MATD: 08/15/41	325	3.750		-		316
US TREASURY N/B INTR:	3.75	MATD: 08/15/41	653	3.750		-		635
US TREASURY N/B INTR:	3.875	MATD: 02/15/43	3,627	3.875		-		3,539
US TREASURY N/B INTR:	3.875	MATD: 03/31/25	13,378	3.875		-		13,382
US TREASURY N/B INTR:	3.875	MATD: 03/31/25	94	3.875		-		94
US TREASURY N/B INTR:	3.875	MATD: 03/31/25	28,155	3.875		-		28,164
US TREASURY N/B INTR:	3.875	MATD: 03/31/25	12,973	3.875		-		12,977
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	463	3.875		-		470
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	2,209	3.875		-		2,245
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	3,976	3.875		-		4,041
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	3,545	3.875		-		3,603
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	900	3.875		-		914
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	974	3.875		-		989
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	4,649	3.875		-		4,725
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	8,369	3.875		-		8,505
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	449	3.875		-		456
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	2,142	3.875		-		2,177
US TREASURY N/B INTR:	3.875	MATD: 08/15/33	3,856	3.875		-		3,919
US TREASURY N/B INTR:	3.875	MATD: 11/30/27	2,237	3.875		-		2,239
US TREASURY N/B INTR:	3.875	MATD: 11/30/27	4,295	3.875		-		4,299
US TREASURY N/B INTR:	3.875	MATD: 12/31/27	23	3.875		-		23
US TREASURY N/B INTR:	4.0	MATD: 02/28/30	3,601	4.000		-		3,671
US TREASURY N/B INTR:	4.0	MATD: 06/30/28	616	4.000		-		631
US TREASURY N/B INTR:	4.0	MATD: 07/31/30	1,553	4.000		-		1,590
US TREASURY N/B INTR:	4.0	MATD: 11/15/42	335	4.000		-		330
US TREASURY N/B INTR:	4.0	MATD: 11/15/42	86	4.000		-		84
US TREASURY N/B INTR:	4.0	MATD: 11/15/42	894	4.000		-		880
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	11,934	4.000		-		11,946
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	2,225	4.000		-		2,227
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	1,901	4.000		-		1,903
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	4	4.000		-		4
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	57	4.000		-		57
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	3,350	4.000		-		3,353
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	344	4.000		-		344
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	730	4.000		-		731
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	67	4.000		-		67
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	175	4.000		-		176
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	663	4.000		-		663
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	24,432	4.000		-		24,455
US TREASURY N/B INTR:	4.0	MATD: 11/15/52	2,596	4.000		-		2,599
US TREASURY N/B INTR:	4.125	MATD: 08/15/53	27	4.125		-		28
US TREASURY N/B INTR:	4.125	MATD: 08/15/53	102	4.125		-		106
US TREASURY N/B INTR:	4.125	MATD: 08/15/53	13	4.125		-		14
US TREASURY N/B INTR:	4.125	MATD: 08/15/53	149	4.125		-		154
US TREASURY N/B INTR:	4.125	MATD: 08/15/53	127	4.125		-		132
US TREASURY N/B INTR:	4.125	MATD: 08/15/53	1	4.125		-		1
US TREASURY N/B INTR:	4.125	MATD: 08/31/30	1,874	4.125		-		1,926
US TREASURY N/B INTR:	4.125	MATD: 11/15/32	57	4.125		-		59
US TREASURY N/B INTR:	4.125	MATD: 11/15/32	25	4.125		-		25
US TREASURY N/B INTR:	4.125	MATD: 11/15/32	160	4.125		-		164
US TREASURY N/B INTR:	4.125	MATD: 11/15/32	1,055	4.125		-		1,081
US TREASURY N/B INTR:	4.125	MATD: 11/15/32	6,629	4.125		-		6,790
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	662	4.250		-		689
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	1,928	4.250		-		2,006
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	1,102	4.250		-		1,146
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	20,659	4.250		-		21,500
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	60,178	4.250		-		62,628
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	34,388	4.250		-		35,788
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	5,758	4.250		-		5,993
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	16,774	4.250		-		17,457
US TREASURY N/B INTR:	4.25	MATD: 05/15/39	9,585	4.250		-		9,976
US TREASURY N/B INTR:	4.25	MATD: 09/30/24	3,192	4.250		-		3,209
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	3,744	4.250		-		3,769
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	9,828	4.250		-		9,893
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	698	4.250		-		703
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	1,832	4.250		-		1,844
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	1,782	4.250		-		1,794
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	55	4.250		-		55
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	144	4.250		-		145
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	621	4.250		-		625
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	7,665	4.250		-		7,716
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	20,120	4.250		-		20,254
US TREASURY N/B INTR:	4.25	MATD: 10/15/25	2,434	4.250		-		2,450
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	16,849	4.250		-		17,367
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	3,141	4.250		-		3,238
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	713	4.250		-		735
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	2,257	4.250		-		2,327
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	248	4.250		-		255
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	248	4.250		-		256
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	787	4.250		-		811
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	34,492	4.250		-		35,554
US TREASURY N/B INTR:	4.25	MATD: 11/15/40	974	4.250		-		1,004

		United States Government and Government Agency obligations - loaned to third parties (continued):					
US TREASURY N/B INTR: 4.25	MATD: 11/15/40	3,083	4.250	%	$ -	$	3,178
US TREASURY N/B INTR: 4.25	MATD: 12/31/24	229	4.250		-		232
US TREASURY N/B INTR: 4.25	MATD: 12/31/24	4,321	4.250		-		4,387
US TREASURY N/B INTR: 4.25	MATD: 12/31/24	3,601	4.250		-		3,656
US TREASURY N/B INTR: 4.25	MATD: 12/31/24	2,881	4.250		-		2,925
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	10,530	4.375		-		10,992
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	1,963	4.375		-		2,049
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	4,158	4.375		-		4,341
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	3,446	4.375		-		3,597
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	2,614	4.375		-		2,728
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	155	4.375		-		162
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	1,449	4.375		-		1,513
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	1,201	4.375		-		1,254
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	911	4.375		-		951
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	21,558	4.375		-		22,502
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	5,679	4.375		-		5,928
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	4,706	4.375		-		4,912
US TREASURY N/B INTR: 4.375	MATD: 05/15/41	3,570	4.375		-		3,726
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	48	4.500		-		52
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	108	4.500		-		117
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	46	4.500		-		49
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	24	4.500		-		26
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	204	4.500		-		220
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	286	4.500		-		309
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	189	4.500		-		204
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	5	4.500		-		6
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	2,166	4.500		-		2,341
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	403	4.500		-		436
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	513	4.500		-		554
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	5,901	4.500		-		6,378
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	160	4.500		-		173
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	67,622	4.500		-		73,085
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	12,587	4.500		-		13,603
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	16,016	4.500		-		17,310
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	113,208	4.500		-		122,354
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	1,645	4.500		-		1,778
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	45	4.500		-		48
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	18,849	4.500		-		20,372
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	3,508	4.500		-		3,792
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	4,464	4.500		-		4,825
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	3,023	4.500		-		3,268
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	404	4.500		-		437
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	909	4.500		-		982
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	383	4.500		-		414
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	203	4.500		-		219
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	1,713	4.500		-		1,851
US TREASURY N/B INTR: 4.5	MATD: 08/15/39	2,408	4.500		-		2,603
US TREASURY N/B INTR: 4.5	MATD: 11/15/25	73	4.500		-		73
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	5,265	4.625		-		5,761
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	982	4.625		-		1,074
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	4,515	4.625		-		4,940
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	332	4.625		-		364
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	5,170	4.625		-		5,657
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	1,625	4.625		-		1,778
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	111	4.625		-		121
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	77	4.625		-		85
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	1,574	4.625		-		1,722
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	10,779	4.625		-		11,794
US TREASURY N/B INTR: 4.625	MATD: 02/15/40	6,166	4.625		-		6,747
US TREASURY N/B INTR: 4.625	MATD: 02/28/25	965	4.625		-		979
US TREASURY N/B INTR: 4.625	MATD: 03/15/26	10,250	4.625		-		10,470
US TREASURY N/B INTR: 4.625	MATD: 03/15/26	21,572	4.625		-		22,035
US TREASURY N/B INTR: 4.625	MATD: 03/15/26	9,940	4.625		-		10,153
US TREASURY N/B INTR: 4.75	MATD: 02/15/37	304	4.75		-		340
US TREASURY N/B INTR: 4.75	MATD: 02/15/37	31	4.75		-		35
US TREASURY N/B INTR: 4.75	MATD: 02/15/37	39	4.75		-		43
US TREASURY N/B INTR: 4.75	MATD: 02/15/41	1,188	4.75		-		1,313
US TREASURY N/B INTR: 4.75	MATD: 02/15/41	283	4.75		-		313
US TREASURY N/B INTR: 4.75	MATD: 02/15/41	414	4.75		-		458
US TREASURY N/B INTR: 4.75	MATD: 02/15/41	1,623	4.75		-		1,794
US TREASURY N/B INTR: 4.75	MATD: 07/31/25	61	4.75		-		63
US TREASURY N/B INTR: 4.875	MATD: 10/31/28	22,091	4.875		-		23,237
US TREASURY N/B INTR: 4.875	MATD: 10/31/28	6,185	4.875		-		6,506
US TREASURY N/B INTR: 4.875	MATD: 10/31/28	1,187	4.875		-		1,248
US TREASURY N/B INTR: 4.875	MATD: 10/31/28	46,492	4.875		-		48,905
US TREASURY N/B INTR: 4.875	MATD: 10/31/28	13,018	4.875		-		13,693
US TREASURY N/B INTR: 4.875	MATD: 10/31/28	21,422	4.875		-		22,534
US TREASURY N/B INTR: 4.875	MATD: 10/31/28	5,998	4.875		-		6,309
US TREASURY N/B INTR: 5.375	MATD: 02/15/31	318	5.375		-		356
US TREASURY N/B INTR: 5.375	MATD: 02/15/31	1,569	5.375		-		1,752
		Total United States Government and Government Agency obligations - loaned to third parties			-		21,369,686
		Corporate obligations - loaned to third parties:					
AMC ENTERTAINMENT HLDGSSR SECURED 144A		142,000	7.500	2/15/2029	-		102,596
AMC ENTERTAINMENT HLDGSSR SECURED 144A		22,000	7.500	2/15/2029	-		15,895
AMC ENTERTAINMENT HLDGSSR SECURED 144A		57,000	7.500	2/15/2029	-		41,183
AMC ENTERTAINMENT HLDGSSR SECURED 144A		37,000	7.500	2/15/2029	-		26,733
AMC ENTERTAINMENT HLDGSSR SECURED 144A		14,000	7.500	2/15/2029	-		10,115
AMC ENTERTAINMENT HLDGSSR SECURED 144A		60,000	7.500	2/15/2029	-		43,350
AMC ENTERTAINMENT HLDGSSR SECURED 144A		18,000	7.500	2/15/2029	-		13,005

Corporate obligations - loaned to third parties (continued):

AMERICA MOVIL SAB DE CVSR UNSECURED	22,000	4.375	%	4/22/2049	$ -	$ 19,838
AMERICA MOVIL SAB DE CVSR UNSECURED	191,000	4.375		4/22/2049	-	172,233
AMERICA MOVIL SAB DE CVSR UNSECURED	34,000	4.375		4/22/2049	-	30,659
AMERICA MOVIL SAB DE CVSR UNSECURED	200,000	4.375		4/22/2049	-	180,348
AMERICAN AIRLINES INCSR SECURED 144A	129,000	7.250		2/15/2028	-	133,731
AMERICAN AIRLINES INCSR SECURED 144A	645,000	7.250		2/15/2028	-	668,656
AMN HEALTHCARE INCCOMPANY GUAR 144A	476,000	4.000		4/15/2029	-	433,223
API GROUP DE INCCOMPANY GUAR 144A	21,000	4.125		7/15/2029	-	19,504
ARDAGH METAL PACKAGINGSR UNSECURED 144A	274,000	4.000		9/1/2029	-	233,483
ARDAGH PKG FIN/HLDGS USASR UNSECURED 144A	128,000	5.250		8/15/2027	-	100,158
ARDAGH PKG FIN/HLDGS USASR UNSECURED 144A	22,000	5.250		8/15/2027	-	17,215
ARDAGH PKG FIN/HLDGS USASR UNSECURED 144A	105,000	5.250		8/15/2027	-	82,161
BATH + BODY WORKS INCCOMPANY GUAR 144A	90,000	6.625		10/1/2030	-	93,518
BATH + BODY WORKS INCCOMPANY GUAR 144A	278,000	6.625		10/1/2030	-	288,865
BATH + BODY WORKS INCCOMPANY GUAR 144A	47,000	6.625		10/1/2030	-	48,837
BATH + BODY WORKS INCCOMPANY GUAR 144A	230,000	6.625		10/1/2030	-	238,989
BATH + BODY WORKS INCCOMPANY GUAR 144A	113,000	6.625		10/1/2030	-	117,416
BELLRING BRANDS INCCOMPANY GUAR 144A	245,000	7.000		3/15/2030	-	258,921
BELLRING BRANDS INCCOMPANY GUAR 144A	165,000	7.000		3/15/2030	-	174,376
BUKIT MAKMUR MANDIRI UTASR SECURED 144A	200,000	7.750		2/10/2026	-	195,003
BUKIT MAKMUR MANDIRI UTASR SECURED 144A	238,000	7.750		2/10/2026	-	232,053
CALLON PETROLEUM COCOMPANY GUAR	56,000	6.375		7/1/2026	-	57,496
CELULOSA ARAUCO CONSTITUSR UNSECURED	10,000	4.500		8/1/2024	-	10,063
CHARLES SCHWAB CORPSR UNSECURED	625,000	1.000		11/17/2029	-	660,536
CHARTER COMM OPT LLC/CAPSR SECURED	500,000	5.250		4/1/2053	-	427,042
CLEAR CHANNEL OUTDOOR HOCOMPANY GUAR 144A	18,000	7.750		4/15/2028	-	15,799
CLEAR CHANNEL OUTDOOR HOCOMPANY GUAR 144A	8,000	7.750		4/15/2028	-	7,022
COMMONSPIRIT HEALTHSR SECURED	310,000	6.461		11/1/2052	-	367,675
CP ATLAS BUYER INCSR UNSECURED 144A	259,000	7.000		12/1/2028	-	226,877
EQUIPMENTSHARE.COM INCSECURED 144A	185,000	9.000		5/15/2028	-	192,835
EVERGREEN ACQCO/TVI INCSR SECURED 144A	225,000	9.750		4/26/2028	-	247,790
EVERGREEN ACQCO/TVI INCSR SECURED 144A	94,000	9.750		4/26/2028	-	103,521
FORD MOTOR COMPANYSR UNSECURED	442,000	6.100		8/19/2032	-	456,116
FRONTIER COMMUNICATIONSSECURED 144A	40,000	6.000		1/15/2030	-	35,235
FRONTIER COMMUNICATIONSSECURED 144A	218,000	6.000		1/15/2030	-	192,030
FRONTIER COMMUNICATIONSSECURED 144A	805,000	6.000		1/15/2030	-	709,103
FRONTIER COMMUNICATIONSSECURED 144A	1,000	6.000		1/15/2030	-	881
FULL HOUSE RESORTS INCSR SECURED 144A	50,000	8.250		2/15/2028	-	48,535
GEN DIGITAL INCCOMPANY GUAR 144A	11,000	7.125		9/30/2030	-	11,687
GEN DIGITAL INCCOMPANY GUAR 144A	115,000	7.125		9/30/2030	-	122,182
GEN DIGITAL INCCOMPANY GUAR 144A	105,000	7.125		9/30/2030	-	111,558
GEN DIGITAL INCCOMPANY GUAR 144A	89,000	7.125		9/30/2030	-	94,558
GOODYEAR TIRE + RUBBERCOMPANY GUAR	41,000	5.000		7/15/2029	-	39,681
GOODYEAR TIRE + RUBBERCOMPANY GUAR	443,000	5.000		7/15/2029	-	428,752
GOODYEAR TIRE + RUBBERCOMPANY GUAR	73,000	5.000		7/15/2029	-	70,652
GRAFTECH GLOBAL ENTERPRISR SECURED 144A	323,000	9.875		12/15/2028	-	250,354
HARLEY DAVIDSON FINL SERCOMPANY GUAR 144A	200,000	6.500		3/10/2028	-	211,710
HARLEY DAVIDSON FINL SERCOMPANY GUAR 144A	972,000	6.500		3/10/2028	-	1,028,911
JANE STREET GRP/JSG FINSR SECURED 144A	228,000	4.500		11/15/2029	-	213,866
JELD WEN INCCOMPANY GUAR 144A	27,000	4.875		12/15/2027	-	25,566
JELD WEN INCCOMPANY GUAR 144A	358,000	4.875		12/15/2027	-	338,988
JPMORGAN CHASE + COSUBORDINATED	245,000	1.000		9/14/2033	-	257,797
KIMBERLY CLARK CORPSR UNSECURED	1,000	2.875		2/7/2050	-	733
KIMCO REALTY OP LLCCOMPANY GUAR	450,000	4.600		2/1/2033	-	443,354
KKR GROUP FIN CO IICOMPANY GUAR 144A	175,000	5.500		2/1/2043	-	171,785
LABL INCSR UNSECURED 144A	151,000	10.500		7/15/2027	-	152,079
MACY S RETAIL HLDGS LLCCOMPANY GUAR 144A	232,000	5.875		4/1/2029	-	225,954
MATADOR RESOURCES COCOMPANY GUAR	1,000	5.875		9/15/2026	-	1,009
MATADOR RESOURCES COCOMPANY GUAR	300,000	5.875		9/15/2026	-	302,845
MERSIN ULUSLARARASI LIMASR UNSECURED 144A	10,000	8.250		11/15/2028	-	10,514
MERSIN ULUSLARARASI LIMASR UNSECURED 144A	245,000	8.250		11/15/2028	-	257,584
METHANEX CORPSR UNSECURED	54,000	5.250		12/15/2029	-	52,066
MITSUBISHI UFJ FIN GRPSR UNSECURED	11,000	4.153		3/7/2039	-	10,308
MITSUBISHI UFJ FIN GRPSR UNSECURED	174,000	4.286		7/26/2038	-	166,851
MITSUBISHI UFJ FIN GRPSR UNSECURED	13,000	4.286		7/26/2038	-	12,466
MITSUBISHI UFJ FIN GRPSR UNSECURED	14,000	4.286		7/26/2038	-	13,425
NEXSTAR MEDIA INCCOMPANY GUAR 144A	28,000	4.750		11/1/2028	-	26,017
NIKE INCSR UNSECURED	123,000	3.375		3/27/2050	-	101,985
NIKE INCSR UNSECURED	325,000	3.375		3/27/2050	-	269,472
NIKE INCSR UNSECURED	1,000	3.375		3/27/2050	-	829
NIKE INCSR UNSECURED	251,000	3.375		3/27/2050	-	208,115
NORDSTROM INCSR UNSECURED	300,000	6.950		3/15/2028	-	310,523
NORDSTROM INCSR UNSECURED	130,000	6.950		3/15/2028	-	134,560
NORTHWEST FIBER LLC/NORTSR SECURED 144A	156,000	4.750		4/30/2027	-	149,556
NORTHWEST FIBER LLC/NORTSR UNSECURED 144A	328,000	10.750		6/1/2028	-	333,404
NY + PRESBYTERIAN HOSPITUNSECURED	29,000	3.954		12/1/2099	-	22,017
OCCIDENTAL PETROLEUM CORSR UNSECURED	215,000	6.600		3/15/2046	-	236,888
OSCAR ACQUISITIONCO LLCSR UNSECURED 144A	22,000	9.500		4/15/2030	-	21,880
OSCAR ACQUISITIONCO LLCSR UNSECURED 144A	49,000	9.500		4/15/2030	-	48,732
OSCAR ACQUISITIONCO LLCSR UNSECURED 144A	264,000	9.500		4/15/2030	-	262,555
PARK RIVER HOLDINGS INCSR UNSECURED 144A	134,000	6.750		8/1/2029	-	113,068
PERMIAN RESOURC OPTG LLCCOMPANY GUAR 144A	16,000	5.375		1/15/2026	-	16,195
PETROLEOS MEXICANOSCOMPANY GUAR	1,457,000	6.375		1/23/2045	-	989,806
PETROLEOS MEXICANOSCOMPANY GUAR	270,000	10.000		2/7/2033	-	281,727
PETROLEOS MEXICANOSCOMPANY GUAR	6,000	10.000		2/7/2033	-	6,261
PG+E CORPSR SECURED	26,000	5.000		7/1/2028	-	26,009
PROCTER + GAMBLE CO/THESR UNSECURED	250,000	3.600		3/25/2050	-	222,613
PUBLIC SERVICE ELECTRIC1ST MORTGAGE	126,000	5.450		8/1/2053	-	139,182
PUBLIC SERVICE ELECTRIC1ST MORTGAGE	73,000	5.450		8/1/2053	-	80,637
QUALCOMM INCSR UNSECURED	310,000	3.250		5/20/2050	-	243,297
RAND PARENT LLCSR SECURED 144A	190,000	8.500		2/15/2030	-	187,948
RAND PARENT LLCSR SECURED 144A	22,000	8.500		2/15/2030	-	21,762
RAND PARENT LLCSR SECURED 144A	358,000	8.500		2/15/2030	-	354,133
REPUBLIC OF POLAND	200,000	4.875		10/4/2033	-	204,482

Corporate obligations - loaned to third parties (continued):

SCOTTS MIRACLE GRO COCOMPANY GUAR	13,000	5.250	%	12/15/2026	$ -	$ 12,533
SEAGATE HDD CAYMANCOMPANY GUAR 144A	6,000	5.250		7/15/2031	-	6,809
SUMITOMO MITSUI FINL GRPSR UNSECURED	15,000	3.050		1/14/2042	-	11,977
SUMITOMO MITSUI FINL GRPSR UNSECURED	30,000	3.050		1/14/2042	-	23,955
SUMITOMO MITSUI FINL GRPSR UNSECURED	255,000	3.050		1/14/2042	-	203,617
SUNNOVA ENERGY CORPCOMPANY GUAR 144A	249,000	11.750		10/1/2028	-	233,391
TARGET CORPSR UNSECURED	10,000	4.800		1/15/2053	-	10,186
TARGET CORPSR UNSECURED	112,000	4.800		1/15/2053	-	114,084
TARGET CORPSR UNSECURED	278,000	4.800		1/15/2053	-	283,172
TASEKO MINES LTDSR SECURED 144A	320,000	7.000		2/15/2026	-	311,333
TASEKO MINES LTDSR SECURED 144A	33,000	7.000		2/15/2026	-	32,106
TASEKO MINES LTDSR SECURED 144A	93,000	7.000		2/15/2026	-	90,481
TASEKO MINES LTDSR SECURED 144A	101,000	7.000		2/15/2026	-	98,264
TENET HEALTHCARE CORPCOMPANY GUAR	80,000	6.125		10/1/2028	-	80,971
TENET HEALTHCARE CORPCOMPANY GUAR	336,000	6.125		10/1/2028	-	340,080
TENET HEALTHCARE CORPCOMPANY GUAR	100,000	6.125		10/1/2028	-	101,214
UNITED STATES STEEL CORPSR UNSECURED	5,000	6.650		6/1/2037	-	5,267
UNIVISION COMMUNICATIONSSR SECURED 144A	510,000	7.375		6/30/2030	-	527,274
VIBRANTZ TECH INCSR UNSECURED 144A	35,000	9.000		2/15/2030	-	28,642
VIBRANTZ TECH INCSR UNSECURED 144A	1,000	9.000		2/15/2030	-	818
VICTORIA S SECRET + COCOMPANY GUAR 144A	247,000	4.625		7/15/2029	-	211,491
VICTORIA S SECRET + COCOMPANY GUAR 144A	24,000	4.625		7/15/2029	-	20,550
VISTAJET MALTA/VM HOLDSSR UNSECURED 144A	435,000	7.875		5/1/2027	-	379,976
WALT DISNEY COMPANY/THECOMPANY GUAR	250,000	4.700		3/23/2050	-	246,941
WYNN MACAU LTDSR UNSECURED 144A	97,000	5.500		10/1/2027	-	92,875
WYNN MACAU LTDSR UNSECURED 144A	477,000	5.500		10/1/2027	-	456,715
WYNN MACAU LTDSR UNSECURED 144A	93,000	5.500		10/1/2027	-	89,045
Total corporate obligations - loaned to third parties					-	21,805,279

Corporate stocks - common - loaned to third parties:

ALPEN CO LTDCOMMON STOCK	1,400	-	19,279
AMCO ASSET MANAGEMENTCOMMON STOCK	492	-	5
AOZORA BANK LTDCOMMON STOCK	9,500	-	206,337
AOZORA BANK LTDCOMMON STOCK	500	-	10,860
ARCUTIS BIOTHERAPEUTICS INCCOMMON STOCK USD.0001	15,817	-	51,089
ASOS PLCCOMMON STOCK GBP.035	1,277	-	6,929
ASOS PLCCOMMON STOCK GBP.035	38	-	206
ASOS PLCCOMMON STOCK GBP.035	512	-	2,778
ATOS SECOMMON STOCK EUR1.0	10,584	-	82,381
ATOS SECOMMON STOCK EUR1.0	205	-	1,596
AUSTRALIAN AGRICULTURAL COCOMMON STOCK	17,717	-	16,900
BALLY S CORPCOMMON STOCK USD.01	15,154	-	211,247
BARK INCCOMMON STOCK USD.0001	553	-	445
BARK INCCOMMON STOCK USD.0001	409	-	329
BARK INCCOMMON STOCK USD.0001	409	-	329
BARK INCCOMMON STOCK USD.0001	84	-	68
BEYONDSPRING INCCOMMON STOCK USD.0001	53,700	-	48,330
BEYONDSPRING INCCOMMON STOCK USD.0001	4,800	-	4,320
BIRKENSTOCK HOLDING PLCCOMMON STOCK NPV	5,494	-	267,723
CAB PAYMENTS HOLDINGS PLCCOMMON STOCK GBP.00033	7,974	-	8,416
CAMTEK LTDCOMMON STOCK ILS.01	800	-	55,504
CAMTEK LTDCOMMON STOCK ILS.01	974	-	67,576
CAVA GROUP INCCOMMON STOCK USD.0001	9,472	-	407,107
CENTESSA PHARMACEUTICALS ADRADR USD.0001	3,756	-	29,898
CENTESSA PHARMACEUTICALS ADRADR USD.0001	4,200	-	33,432
CENTESSA PHARMACEUTICALS ADRADR USD.0001	3,600	-	28,656
CENTESSA PHARMACEUTICALS ADRADR USD.0001	5,200	-	41,392
CERES POWER HOLDINGS PLCCOMMON STOCK GBP.1	1,694	-	3,947
CERES POWER HOLDINGS PLCCOMMON STOCK GBP.1	4,299	-	10,017
CLARIANE SECOMMON STOCK EUR5.0	6,825	-	18,114
COHERUS BIOSCIENCES INCCOMMON STOCK USD.0001	2,172	-	7,233
COHERUS BIOSCIENCES INCCOMMON STOCK USD.0001	13,653	-	45,464
COHERUS BIOSCIENCES INCCOMMON STOCK USD.0001	200	-	666
COHERUS BIOSCIENCES INCCOMMON STOCK USD.0001	42,498	-	141,518
CONTRA SCILEX HLDG COCOMMON STOCK	20,830	-	20,830
DILLARDS INC CL ACOMMON STOCK	2,870	-	1,158,476
EMBRACER GROUP ABCOMMON STOCK SEK.0013	47,792	-	129,591
EMBRACER GROUP ABCOMMON STOCK SEK.0013	1,453	-	3,940
ENERGEAN PLCCOMMON STOCK GBP.01	14,675	-	195,278
EUTELSAT COMMUNICATIONSCOMMON STOCK EUR1.0	538	-	2,524
EUTELSAT COMMUNICATIONSCOMMON STOCK EUR1.0	251	-	1,178
EUTELSAT COMMUNICATIONSCOMMON STOCK EUR1.0	4,623	-	21,692
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	1,202	-	18,655
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	1,000	-	15,520
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	228	-	3,539
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	82	-	1,273
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	1,000	-	15,520
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	580	-	9,002
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	900	-	13,968
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	6,446	-	100,042
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	218	-	3,383
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	415	-	6,441
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	260	-	4,035
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	3,968	-	61,583
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	2,821	-	43,782
EXP WORLD HOLDINGS INCCOMMON STOCK USD.00001	1,595	-	24,754
FNAC DARTY SACOMMON STOCK EUR1.0	19	-	577
H I S CO LTDCOMMON STOCK	23,160	-	299,058
HONEST CO INC/THECOMMON STOCK USD.001	6,008	-	19,826
HONEST CO INC/THECOMMON STOCK USD.001	21,300	-	70,290
JM ABCOMMON STOCK SEK1.0	5,177	-	91,088
JUVENTUS FOOTBALL CLUB SPACOMMON STOCK	13,073	-	3,712
JUVENTUS FOOTBALL CLUB SPACOMMON STOCK	41,369	-	11,747

Corporate stocks - common - loaned to third parties (continued):			
KRONOS BIO INCCOMMON STOCK	10,400	$ -	$ 13,000
MAAS GROUP HOLDINGS LTDCOMMON STOCK	1,314	-	3,492
MEDICAL PROPERTIES TRUST INCREIT USD.001	11	-	54
MEDICAL PROPERTIES TRUST INCREIT USD.001	54	-	265
MEDICAL PROPERTIES TRUST INCREIT USD.001	67	-	329
MEDICAL PROPERTIES TRUST INCREIT USD.001	8,390	-	41,195
MEDICAL PROPERTIES TRUST INCREIT USD.001	6,227	-	30,575
MEYER BURGER TECHNOLOGY AGCOMMON STOCK CHF.05	105,928	-	24,611
MEYER BURGER TECHNOLOGY AGCOMMON STOCK CHF.05	14,989	-	3,483
MINERALYS THERAPEUTICS INCCOMMON STOCK USD.0001	18,150	-	156,090
NANO X IMAGING LTDCOMMON STOCK ILS.01	1,840	-	11,721
OPEN DOOR INCCOMMON STOCK	7,300	-	40,480
OPEN DOOR INCCOMMON STOCK	6,700	-	37,152
OPEN DOOR INCCOMMON STOCK	3,000	-	16,636
PETROFAC LTDCOMMON STOCK USD.02	8,278	-	3,946
PETROFAC LTDCOMMON STOCK USD.02	8,109	-	3,866
PORCH GROUP INCCOMMON STOCK USD.0001	3,028	-	9,326
PORCH GROUP INCCOMMON STOCK USD.0001	217	-	668
PORCH GROUP INCCOMMON STOCK USD.0001	361	-	1,112
SAMHALLSBYGGNADSBOLAGET I NOCOMMON STOCK	100,141	-	50,268
SAMHALLSBYGGNADSBOLAGET I NOCOMMON STOCK	164	-	82
SEMRUSH HOLDINGS INC ACOMMON STOCK USD.00001	14,462	-	197,551
TELEVISION FRANCAISE (T.F.1)COMMON STOCK EUR.2	3,534	-	27,839
TILRAY BRANDS INCCOMMON STOCK USD.0001	31,290	-	71,967
VERONA PHARMA PLC ADRADR	4,203	-	83,555
VERONA PHARMA PLC ADRADR	1,551	-	30,833
VERONA PHARMA PLC ADRADR	8,000	-	159,040
ZIM INTEGRATED SHIPPING SERVCOMMON STOCK	9,421	-	92,985
ZYNEX INCCOMMON STOCK USD.001	5,724	-	62,334
ZYNEX INCCOMMON STOCK USD.001	3,238	-	35,261
ZYNEX INCCOMMON STOCK USD.001	4,627	-	50,388
ZYNEX INCCOMMON STOCK USD.001	3,075	-	33,487
ZYNEX INCCOMMON STOCK USD.001	7,331	-	79,837
Total corporate stocks - common - loaned to third parties		-	5,554,822
Total securities on loan		$ -	$ 48,729,787

Exhibit M: Summary of Plan Provisions

(Schedule MB, Line 6)

This exhibit summarizes the major provisions of the Plan, included in the actuarial valuation. This exhibit is not intended to be, nor should it be interpreted as, a complete statement of all plan provisions. Provisions that applied prior to the effective date of the Rehabilitation Plan ("RP") are labeled as "Pre-RP."

Effective date of Plan

January 1, 1971, last amended April 17, 2019

Plan year

January 1 through December 31

Pension credit year

January 1 through December 31

Participation

On the earliest January 1, or July 1 after completion of 1,000 hours during a 12-month period

Vesting Service

One year of Vesting Service is granted for each calendar year in which the employee works at least 600 hours.

Credited Service

Sum of Past Service Credit and Future Service Credit

Past Service Credit

One year granted for each Plan year the employee worked at least 135 days under a Collective Bargaining Agreement between a participating Lodge and the employer. Past Service Credit is not available to new groups who joined the Fund on or after April 1, 2003.

Future Service Credit

Contribution Hours During Plan Year	Months of Future Service Credit
Less than 600 hours	0 Months
Exactly 600 hours	5
601 – 770	6
771 – 940	7
941 – 1,110	8
1,111 – 1,280	9
1,280 – 1,450	10
1,451 – 1,600	11
1,601 or more	12

RP Schedule Effective Date

Under the Rehabilitation Plan ("RP"), some benefit changes applied to all participants effective April 26, 2019. The effective date for other benefit changes depends on which schedule under the Rehabilitation Plan applies,

- **Preferred Schedule**: Benefit changes generally took effect January 1, 2022 (or upon adoption of the Preferred Schedule by the bargaining parties, if later) and apply both retroactively and prospectively
- **Default Schedule**: Benefit changes generally took effect on September 1, 2019 (or upon the adoption or imposition of the Default Schedule) and apply prospectively only

Normal Pension

- **Age Requirement:** 65
- **Service Requirement:** Five years of credited service
- **Amount, Pre-RP:** Monthly accrual rate per year of Future Service Credit based on hourly contribution rate (see table below)

- **Amount, RP Preferred Schedule:** Monthly accrual rate for each year of Future Service Credit based on hourly contribution rate as of January 1, 2019 (see table below); future contribution rate increases required under the Rehabilitation Plan are not benefit-bearing
- **Amount, RP Default Schedule:** one percent (1%) of benefit-bearing contributions

Amount: Pre-RP and RP Preferred Schedule

Hourly Contribution Rate	Per Year of Future Service (Schedule B)	Hourly Contribution Rate	Per Year of Future Service (Schedule B)	Hourly Contribution Rate	Per Year of Future Service (Schedule B)
$0.25	$13.01	$4.75	$170.46	$9.25	$276.30
0.50	26.78	5.00	176.79	9.50	282.12
0.75	37.93	5.25	183.11	9.75	287.94
1.00	46.98	5.50	188.95	10.00	293.76
1.25	56.60	5.75	194.77	10.25	299.58
1.50	66.80	6.00	200.61	10.50	305.40
1.75	76.10	6.25	206.44	10.75	311.22
2.00	85.46	6.50	212.27	11.00	317.04
2.25	94.82	6.75	218.09	12.00	340.32
2.50	103.56	7.00	223.93	12.25	346.14
2.75	112.28	7.25	229.74	12.50	351.96
3.00	120.44	7.50	235.56	12.75	357.78
3.25	128.57	7.75	241.38	13.00	363.60
3.50	136.06	8.00	247.20	13.25	369.42
3.75	143.54	8.25	253.02	13.50	375.24
4.00	150.41	8.50	258.84	13.75	381.06
4.25	157.27	8.50	258.84	14.00	386.88
4.50	164.14	9.00	270.48	15.00	410.16

Note: The average benefit rate as of January 1, 2023 is $108.34.

30 & Out Unreduced Retirement

- **Service Requirement:** 30 years of credited service including 600 contribution hours earned in any plan year 1999 or later
- **Amount, Pre-RP:** Normal Pension amount
- **Amount, RP Preferred Schedule and RP Default Schedule:** Normal Pension reduced actuarially for each month by which the participant is younger than 65

Early Retirement

- **Age Requirement:** 55
- **Service Requirement:** Five years of credited service
- **Amount, Pre-RP:** Normal Pension accrued reduced by 4.8% for each year of age less than 65; if a participant works at least 600 hours in any plan year after 1993 and has 20 years of credited service, the benefit shall be reduced by 4.8% for each year of age less than 62
- **Amount, RP Preferred Schedule and RP Default Schedule:** Normal Pension reduced actuarially for each month by which the participant is younger than 65

Disability

- **Age Requirement:** None
- **Service Requirement:** 5 years of credited service or 5 years of vesting service
- **Amoun, Pre-RP:** Normal Pension accrued payable immediately
- **Amount RP Preferred Schedule and RP Default Schedule:** Normal Pension reduced actuarially for each month by which the participant is younger than 65

Vesting

- **Age Requirement:** None
- **Service Requirement:** 5 years of vesting service or 5 years of future service credit.

- **Amount:** Same as Normal Pension based upon future service credits only. If retiring prior to 65, the benefit is reduced in accordance with an Early Retirement benefit.
- **Normal Retirement Age:** Later of 65 and 5th anniversary of participation
- **Delayed Retirement Amount:** Normal Pension accrued at Normal Retirement Age (NRA), increased by 1.0% for each month greater than NRA, and 1.5% for each month greater than age 70.

Spouse's pre-retirement death benefit

- **Age Requirement:** None
- **Service Requirement:** Eligible for an immediate or deferred pension.
- **Amount, Pre-RP:** 100% of the benefit employee would have received had they retired the day before they died and elected the joint and survivor option. The spouse's benefit is payable immediately upon the death of an active participant and is deferred, if applicable, to when the participant would have achieved 55 upon the death of an inactive vested participant.
- **Amount, RP Preferred Schedule and RP Default Schedule:** Same as Pre-RP but reduced actuarially for each month by which the participant is younger than 65.

Pre-retirement contingent annuitant

- **Age Requirement:** None
- **Service Requirement:** 5 years of future service credit if active or 10 years if inactive.
- **Coverage:** Benefit payable to non-spousal beneficiaries. Spouse may elect this benefit if present value is greater than the Spouse Pre-retirement Death benefit.
- **Amount, Pre-RP and RP Preferred Schedule:** 60 months of Normal Pension payable immediately.
- **Amount, RP Default Schedule:** No benefit payable.

Husband and wife post-retirement death benefit

- **Amount, Pre-RP:** If married, pension benefits are paid in the form of a joint and survivor annuity unless this form is rejected by the participant and spouse. If not rejected, the benefit amount otherwise payable is reduced to reflect the joint and survivor coverage. In the event the spouse pre-decreases the employee, the benefit will increase to the amount payable had the participant rejected

the joint-and-survivor form of benefit. If rejected, or if not married, benefits are payable for five years certain and thereafter during the life of the employee without reduction, or in any other available optional form elected by the employee in an actuarially equivalent amount.

- **Amount, RP Preferred Schedule:** Same as Pre-RP, except the five years certain provision is not applicable.
- **Amount, RP Default Schedule:** Same as Pre-RP, except in the event the spouse pre-deceases the employee, the benefit remains unchanged and will not increase to the amount payable had the participant rejected the joint and survivor form of benefit. In addition, the five years certain provision is not applicable.

Optional forms of benefits

In general, the currently available optional payment forms of payment are:

Pre-RP, Preferred Schedule

- 50% Spouse Pension with pop-up, converted from the normal form based on simplified factors
- 75% Spouse Pension with pop-up, converted from the normal form based on simplified factors
- 100% Spouse Pension with pop-up, converted from the normal form based on simplified factors
- 120 Certain Payments option, converted from the normal form based on simplified factors

Default Schedule

- 50% Spouse Pension without pop-up, converted from the normal form based on simplified factors
- 75% Spouse Pension without pop-up, converted from the normal form based on simplified factors
- 100% Spouse Pension without pop-up, converted from the normal form based on simplified factors
- 120 Certain Payments option, converted from the normal form based on simplified factors

Early retirement reduction factors for default and preferred schedules

Commencement Age	Reduction Factor
55	0.366
56	0.401
57	0.441
58	0.485
59	0.534
60	0.590
61	0.653
62	0.723
63	0.804
64	0.895
65	1.000

Changes in plan provisions

This valuation reflects the continued implementation of the Rehabilitation Plan provisions, which takes effect upon the later of: (i) September 1, 2019, under the Default Schedule or January 1, 2022 under the Preferred Schedule and (ii) incorporation of the Rehabilitation Plan Schedule into a participant's employer's collective bargaining agreement or participation agreement.

Solely for IRS Form 5500 Schedule MB reporting purposes, changes in liability to account for benefit-bearing contribution rate increases reflected in collective bargaining agreements were categorized as plan amendments in this report even though there was no amendment to the Plan.

THE FINANCIAL STATEMENTS WILL BE PLACED IN THE ATTACHMENT FOR THE ACCOUNTANT'S OPINION

SEE ACCOUNTANT'S OPINION FOR SCHEDULE
OF ASSETS HELD

Schedule MB, line 8b(2) - Schedule of Active Participant Data

The participant data is for the year ended December 31, 2022

		Pension Credits									
Age	**Total**	**Less than 5**	**5- 9**	**10 -14**	**15 - 19**	**20 - 24**	**25 - 29**	**30 - 34**	**35 - 39**	**40 & over**	**Unknown**
Under 20	93	93	-	-	-	-	-	-	-	-	-
	$134	$134	-	-	-	-	-	-	-	-	-
20 - 24	2,651	2,582	69	-	-	-	-	-	-	-	-
	$230	$221	$549	-	-	-	-	-	-	-	-
25 - 29	6,813	5,174	1,612	27	-	-	-	-	-	-	-
	$359	$267	$646	$981	-	-	-	-	-	-	-
30 - 34	9,162	5,116	3,265	746	35	-	-	-	-	-	-
	$502	$287	$684	$1,148	$1,274	-	-	-	-	-	-
35 - 39	9,233	3,802	3,015	1,697	709	10	-	-	-	-	-
	$679	$288	$698	$1,151	$1,541	-	-	-	-	-	-
40 - 44	9,068	3,095	2,539	1,821	1,279	323	11	-	-	-	-
	$855	$284	$687	$1,152	$1,665	$2,748	-	-	-	-	-
45 - 49	9,655	2,634	2,342	1,968	1,955	570	183	3	-	-	-
	$1,001	$289	$671	$1,129	$1,529	$2,799	$2,830	-	-	-	-
50 - 54	11,192	2,366	2,459	2,365	2,663	816	352	150	21	-	-
	$1,134	$283	$659	$1,158	$1,453	$2,698	$3,299	$2,489	$2,525	-	-
55 - 59	12,951	1,946	2,336	2,945	3,873	962	426	356	96	11	-
	$1,185	$280	$642	$1,123	$1,365	$2,399	$2,872	$2,572	$2,436	-	-
60 - 64	10,722	1,201	1,735	2,624	3,444	912	287	343	70	106	-
	$1,221	$276	$614	$1,134	$1,338	$2,145	$2,635	$2,763	$2,571	$2,529	-
65 - 69	3,229	307	577	827	1,016	247	80	117	18	40	-
	$1,195	$274	$574	$1,102	$1,291	$2,111	$2,519	$2,945	-	$2,528	-
70 & over	646	89	122	145	207	38	12	21	4	8	-
	$1,082	$243	$573	$1,014	$1,263	$1,866	-	$3,089	-	-	-
Unknown	63	55	5	-	2	-	-	1	-	-	-
	$282	$231	-	-	-	-	-	-	-	-	-
Total	**85,478**	**28,460**	**20,076**	**15,165**	**15,183**	**3,878**	**1,351**	**991**	**209**	**165**	**-**
	$902	**$275**	**$664**	**$1,137**	**$1,422**	**$2,466**	**$2,893**	**$2,679**	**$2,534**	**$2,534**	**-**

Segal

1800 M Street NW, Suite 900 S
Washington, DC 20036-5880
segalco.com T:202.833.6400

Schedule MB, Line 4b - Actuarial Certification Status

March 31, 2023

Internal Revenue Service
Employee Plans Compliance Unit
Group 7602 (TEGE:EP:EPCU)
230 S. Dearborn Street
Room 1700 - 17th Floor
Chicago, IL 60604

To Whom It May Concern:

As required by ERISA Section 305 and the Internal Revenue Code (IRC) Section 432, we have completed the actuarial status certification as of January 1, 2023 for the following plan:

Name of Plan: IAM National Pension Fund
Plan number: EIN 51-6031295 / PN 002
Plan sponsor: Board of Trustees, IAM National Pension Fund
Address: 99 M Street, SE, Suite 600, Washington, DC 20003-3799
Phone number: 202.785.2658

As of January 1, 2023, the Plan is in critical status, but not critical and declining status.

The Plan is not making the scheduled progress in meeting the requirements of its adopted rehabilitation plan, based on information received from the sponsor and based on the annual standards of the rehabilitation plan.

If you have any questions on the attached certification, you may contact me at the following:

Segal
1800 M Street NW, Suite 900 S
Washington, DC 20036-5880
Phone number: 202.833.6400

Sincerely,



Adam Condrick, FCA, MAA, EA
Vice President and Actuary
Enrolled Actuary No. 20-06512

Actuarial Status Certification as of January 1, 2023 under IRC Section 432
March 31, 2023
Illustration Supporting Actuarial Certification of Status (Schedule MB, line 4b)

This is to certify that Segal has prepared an actuarial status certification under Internal Revenue Code Section 432 for the IAM National Pension Fund as of January 1, 2023 in accordance with generally accepted actuarial principles and practices. It has been prepared at the request of the Board of Trustees to assist in administering the Fund and meeting filing and compliance requirements under federal law. This certification may not otherwise be copied or reproduced in any form without the consent of the Board of Trustees and may only be provided to other parties in its entirety.

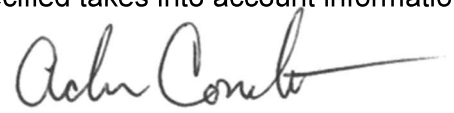
The measurements shown in this actuarial certification may not be applicable for other purposes. Future actuarial measurements may differ significantly from the current measurements presented in this report due to such factors as the following: plan experience differing from that anticipated by the economic or demographic assumptions; changes in economic or demographic assumptions; increases or decreases expected as part of the natural operation of the methodology used for these measurements; differences in statutory interpretation and changes in plan provisions or applicable law.

This certification was performed by Segal. Unless otherwise described in this certification, it is based on the same census data, actuarial assumptions and methods, and plan provisions used in the actuarial valuation as of January 1, 2022, as documented in the report dated November 9, 2022 by Cheiron, Inc. This certification reflects the changes in the law made by the Multiemployer Pension Reform Act of 2014 (MPRA) and the American Rescue Plan Act of 2021 (ARPA). Additional assumptions required for the projections (including those under MPRA and ARPA), and sources of financial information used are summarized in Exhibit 6.

Segal does not practice law and, therefore, cannot and does not provide legal advice. Any statutory interpretation on which this certification is based reflects Segal's understanding as an actuarial firm.

This certification was based on the assumption that the Plan was qualified as a multiemployer plan for the year.

I am a member of the American Academy of Actuaries and I meet the Qualification Standards of the American Academy of Actuaries to render the actuarial opinion herein. To the best of my knowledge, the information supplied in this actuarial certification is complete and accurate. In my opinion, the projections are based on reasonable actuarial estimates, assumptions and methods that offer my best estimate of anticipated experience under the Plan. Furthermore, as required by IRC Section 432(b)(3)(B)(iii), the projected industry activity and contributions as otherwise specified takes into account information provided by the plan sponsor.



Adam Condrick, FCA, MAAA, EA

EA# 20-06512

Title Vice President and Actuary

Email acondrick@segalco.com

Certificate Contents

Exhibit 1	Status Determination as of January 1, 2023
Exhibit 2	Summary of Actuarial Valuation Projections
Exhibit 3	Funding Standard Account Projections
Exhibit 4	Funding Standard Account — Projected Bases Assumed Established After January 1, 2022
Exhibit 5	Solvency Projection
Exhibit 6	Actuarial Assumptions and Methodology

Actuarial Status Certification under IRC Section 432

Exhibit 1: Status Determination as of January 1, 2023

Status	Condition	Component Result	Final Result
Critical Status:			
1.	**Initial critical status tests:**		
C1.	A funding deficiency is projected in four years (ignoring any amortization extensions)?	Yes	Yes
C2. a.	A funding deficiency is projected in five years (ignoring any amortization extensions),	Yes	
b.	**and** the present value of vested benefits for non-actives is more than present value of vested benefits for actives,	Yes	
c.	**and** the normal cost plus interest on unfunded actuarial accrued liability (unit credit basis) is greater than contributions for current year?	Yes	Yes
C3. a.	A funding deficiency is projected in five years (ignoring any amortization extensions),	Yes	
b.	**and** the funded percentage is less than 65%?	No	No
C4. a.	The funded percentage is less than 65%,	No	
b.	**and** the present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over seven years	N/A	No
C5.	The present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over five years?	No	No
2.	**Emergence test:**		
C6 a.	Was in critical status for the immediately preceding plan year,	Yes	
b.	**and either** a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(2) or ERISA Section 304 as in effect prior to PPA'06,	Yes	
c.	**or** insolvency is projected for the current year or any of the 30 succeeding plan years?	No	
Plan did NOT emerge?			**Yes**

Status	Condition	Component Result	Final Result
	3. Special emergence test:		
C7.	a. The trustees have elected an automatic amortization extension under 431(d),	Yes	
	b. **and either** a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(1),	Yes	
	c. **or** insolvency is projected for the current year or any of the 30 succeeding plan years?	No	
	Plan did NOT emerge?		**Yes**
	4. In Critical Status? (If C1-C6 is Yes, then Yes, unless C7 is No)		**Yes**
	5. Determination of critical and declining status:		
C8.	a. Plan in Critical Status?	Yes	
	b. **and either** Insolvency is projected within 15 years?	No	
	c. or		
	1) The ratio of inactives to actives is at least 2 to 1,	Yes	
	2) **and** insolvency is projected within 20 years?	No	
	d. **or**		
	1) The funded percentage is less than 80%,	No	
	2) **and** insolvency is projected within 20 years?	No	
	In Critical and Declining Status?		**No**

This certification also notifies the IRS that the Plan is not making the scheduled progress in meeting the requirements of its rehabilitation plan, based on information received from the sponsor and based on the annual standards of the rehabilitation plan.

Exhibit 2: Summary of Actuarial Valuation Projections

The actuarial factors as of January 1, 2023 (based on projections from the January 1, 2022 valuation certificate):

1.	Financial Information			
	a. Market value of assets			$13,480,696,828
	b. Actuarial value of assets			14,522,979,203
	c. Reasonably anticipated contributions (including withdrawal liability payments from previously withdrawn employers)			
	1) Upcoming year			543,948,782
	2) Present value for the next five years			2,296,859,340
	3) Present value for the next seven year			3,019,085,960
	d. Projected benefit payments			1,098,276,755
	e. Projected administrative expenses (beginning of year)			39,780,000
2.	Liabilities			
	a. Present value of vested benefits for active participants			4,157,874,440
	b. Present value of vested benefits for non-active participants			12,622,740,671
	c. Total unit credit accrued liability			16,921,618,297
	d. Present value of payments	**Benefit Payments**	**Administrative Expenses**	**Total**
	1) Next five years	$5,077,228,671	$181,644,728	$5,258,873,399
	2) Next seven years	6,891,445,490	243,283,355	7,134,728,845
	e. Unit credit normal cost-plus expenses			427,919,636
	f. Ratio of inactive participants to active participants			2.3142
3.	Funded Percentage (1.b)/(2.c)			85.8%
4.	Funding Standard Account		**Without Amortization Extension**	**With Amortization Extension**
	a. Credit Balance as of the end of prior year		$819,128,557	$1,361,308,313
	b. Years to projected funding deficiency		3	4
5.	Projected Year of Emergence (required by Rehabilitation Plan)			2032
6.	Years to Projected Insolvency			N/A

Exhibit 3: Funding Standard Account Projections

The tables below present the Funding Standard Account Projections for the Plan Years beginning January 1.

With Amortization Extension under IRC Section 431(d)

	Year Beginning January 1,					
	2022	**2023**	**2024**	**2025**	**2026**	**2027**
1. Credit balance (BOY)	$1,462,286,959	$1,361,308,313	$1,167,545,385	$906,184,584	$545,727,084	($17,250,451)
2. Interest on (1)	100,166,657	93,249,619	79,976,859	62,073,644	37,382,305	(1,181,656)
3. Normal cost	238,194,986	239,147,766	239,147,766	239,147,766	239,147,766	239,147,766
4. Administrative expenses	39,000,000	39,780,000	40,575,600	41,387,112	42,214,854	43,059,151
5. Net amortization charges	442,493,829	514,744,723	562,187,560	635,935,928	801,435,483	807,126,207
6. Interest on (3), (4) and (5)	49,298,684	54,366,565	57,670,898	62,778,250	74,171,670	74,619,319
7. Expected contributions	550,557,000	543,948,782	541,251,134	539,771,341	539,666,649	539,396,549
8. Interest on (7)	17,285,196	17,077,725	16,993,030	16,946,571	16,943,284	16,934,804
9. Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8)	**$1,361,308,313**	**$1,167,545,385**	**$906,184,584**	**$545,727,084**	**($17,250,451)**	**($626,053,196)**

	2028	**2029**	**2030**	**2031**	**2032**
1. Credit balance (BOY)	($626,053,196)	($1,258,449,294)	($1,888,640,746)	($2,519,756,612)	($3,094,933,718)
2. Interest on (1)	(42,884,644)	(86,203,777)	(129,371,891)	(172,603,328)	(212,002,960)
3. Normal cost	239,147,766	239,147,766	239,147,766	239,147,766	239,147,766
4. Administrative expenses	43,920,334	44,798,741	45,694,716	50,492,661	51,502,514
5. Net amortization charges	788,631,616	744,349,867	703,456,605	605,682,660	541,709,031
6. Interest on (3), (4) and (5)	73,411,431	70,438,302	67,698,487	61,329,631	57,016,613
7. Expected contributions	538,687,160	537,860,424	537,382,042	537,212,700	537,212,700
8. Interest on (7)	16,912,532	16,886,576	16,871,557	16,866,240	16,866,240
9. Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8)	**($1,258,449,294)**	**($1,888,640,746)**	**($2,519,756,612)**	**($3,094,933,718)**	**($3,642,233,661)**

Note: amounts may not total due to rounding

Without Amortization Extension under IRC Section 431(d)

		Year Beginning January 1,					
		2022	**2023**	**2024**	**2025**	**2026**	**2027**
1.	Credit balance (BOY)	$951,384,337	$819,128,557	$586,722,521	$318,468,793	($51,574,060)	($607,292,794)
2.	Interest on (1)	65,169,827	56,110,306	40,190,493	21,815,112	(3,532,823)	(41,599,556)
3.	Normal cost	238,194,986	239,147,766	239,147,766	239,147,766	239,147,766	239,147,766
4.	Administrative expenses	39,000,000	39,780,000	40,575,600	41,387,112	42,214,854	43,059,151
5.	Net amortization charges	439,012,598	516,152,112	531,402,871	607,229,162	756,349,915	745,222,161
6.	Interest on (3), (4) and (5)	49,060,220	54,462,972	55,562,147	60,811,837	71,083,309	70,378,892
7.	Expected contributions	550,557,000	543,948,782	541,251,134	539,771,341	539,666,649	539,396,549
8.	Interest on (7)	17,285,196	17,077,725	16,993,030	16,946,571	16,943,284	16,934,804
9.	**Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8)**	**$819,128,557**	**$586,722,521**	**$318,468,793**	**($51,574,060)**	**($607,292,794)**	**($1,190,368,967)**

		2028	**2029**	**2030**	**2031**	**2032**
1.	Credit balance (BOY)	($1,190,368,967)	($1,781,490,701)	($2,375,375,879)	($2,960,860,553)	($3,487,315,717)
2.	Interest on (1)	(81,540,274)	(122,032,113)	(162,713,248)	(202,818,948)	(238,881,127)
3.	Normal cost	239,147,766	239,147,766	239,147,766	239,147,766	239,147,766
4.	Administrative expenses	43,920,334	44,798,741	45,694,716	50,492,661	51,502,514
5.	Net amortization charges	713,825,819	676,839,703	629,546,873	531,805,672	477,810,259
6.	Interest on (3), (4) and (5)	68,287,233	65,813,855	62,635,671	56,269,058	52,639,547
7.	Expected contributions	538,687,160	537,860,424	537,382,042	537,212,700	537,212,700
8.	Interest on (7)	16,912,532	16,886,576	16,871,557	16,866,240	16,866,240
9.	**Credit balance at end of year: (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8)**	**($1,781,490,701)**	**($2,375,375,879)**	**($2,960,860,553)**	**($3,487,315,717)**	**($3,993,217,989)**

Note: amounts may not total due to rounding

Exhibit 4: Funding Standard Account — Projected Bases Assumed Established after January 1, 2022

Schedule of Funding Standard Account Bases

Type of Base	Date Established	Base Established	Amortization Period	Amortization Payment
Experience Loss	1/1/2023	$239,042,660	15	$24,330,827
Experience Loss	1/1/2024	113,550,006	15	11,557,626
Experience Loss	1/1/2025	267,638,979	15	27,241,488
Experience Loss	1/1/2026	379,914,681	15	38,669,410
Experience Loss	1/1/2027	508,555,000	15	51,762,995

Exhibit 5: Solvency Projections

The table below presents the projected Market Value of Assets for the Plan Years beginning January 1, 2022 through 2052.

		Year Beginning January 1,						
		2022	**2023**	**2024**	**2025**	**2026**	**2027**	**2028**
1.	Market Value at beginning of year	$15,368,797,625	$13,480,696,828	$13,783,618,739	$14,052,999,375	$14,283,541,510	$14,481,509,138	$14,649,877,390
2.	Contributions	550,557,000	543,948,782	541,251,134	539,771,341	539,666,649	539,396,549	538,687,160
3.	Benefit payments	1,048,373,755	1,098,276,755	1,147,123,328	1,200,056,990	1,245,736,319	1,286,213,880	1,326,562,757
4.	Administrative expenses	39,000,000	39,780,000	40,575,600	41,387,112	42,214,854	43,059,151	43,920,334
5.	Interest earnings	(1,351,284,042)	897,029,884	915,828,430	932,214,896	946,252,152	958,244,734	968,199,585
6.	Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$13,480,696,828	$13,783,618,739	$14,052,999,375	$14,283,541,510	$14,481,509,138	$14,649,877,390	$14,786,281,044
7.	**Available resources: (1)+(2)-(4)+(5)**	**$14,529,070,583**	**$14,881,895,494**	**$15,200,122,703**	**$15,483,598,500**	**$15,727,245,457**	**$15,936,091,270**	**$16,112,843,801**

		2029	**2030**	**2031**	**2032**	**2033**	**2034**	**2035**	**2036**	**2037**
1.	Market Value at beginning of year	$14,786,281,044	$14,891,277,909	$14,965,886,504	$15,007,713,470	$15,021,362,069	$15,007,727,382	$14,968,340,807	$14,905,000,200	$14,819,358,653
2.	Contributions	537,860,424	537,382,042	537,212,700	537,212,700	537,212,700	537,212,700	537,212,700	537,212,700	537,212,700
3.	Benefit payments	1,364,128,096	1,398,965,295	1,430,390,350	1,459,282,805	1,485,430,234	1,508,277,785	1,527,669,260	1,543,862,554	1,557,207,239
4.	Administrative expenses	44,798,741	45,694,716	50,492,661	51,502,514	52,532,564	53,583,215	54,654,879	55,747,977	56,862,937
5.	Interest earnings	976,063,278	981,886,564	985,497,277	987,221,218	987,115,411	985,261,725	981,770,832	976,756,284	970,318,320
6.	Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$14,891,277,909	$14,965,886,504	$15,007,713,470	$15,021,362,069	$15,007,727,382	$14,968,340,807	$14,905,000,200	$14,819,358,653	$14,712,819,497
7.	**Available resources: (1)+(2)+(3)-(5)+(6)**	**$16,255,406,005**	**$16,364,851,799**	**$16,438,103,820**	**$16,480,644,874**	**$16,493,157,616**	**$16,476,618,592**	**$16,432,669,460**	**$16,363,221,207**	**$16,270,026,736**

Note: amounts may not total due to rounding

	Year Beginning January 1,				
	2038	**2039**	**2040**	**2041**	**2042**
1. Market Value at beginning of year	$14,712,819,497	$14,586,133,195	$14,440,107,577	$14,275,089,953	$14,091,329,702
2. Contributions	537,212,700	537,212,700	537,212,700	537,212,700	537,212,700
3. Benefit payments	1,568,425,064	1,577,509,821	1,584,958,444	1,590,887,821	1,595,419,020
4. Administrative expenses	58,000,196	59,160,200	60,343,404	61,550,272	62,781,277
5. Interest earnings	962,526,258	953,431,703	943,071,524	931,465,142	918,625,114
6. Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$14,586,133,195	$14,440,107,577	$14,275,089,953	$14,091,329,702	$13,888,967,219
7. Available resources: (1)+(2)-(4)+(5)	**$16,154,558,259**	**$16,017,617,398**	**$15,860,048,397**	**$15,682,217,523**	**$15,484,386,239**

Note: amounts may not total due to rounding

Exhibit 6: Actuarial Assumptions and Methodology

The actuarial assumptions and plan of benefits are as used in the January 1, 2022 actuarial valuation certificate, dated November 8, 2022 and completed by Cheiron, except as specifically described below. We also assumed that experience would emerge as projected, except as described below. The calculations are based on a current understanding of the requirements of ERISA Section 305 and IRC Section 432.

Asset Information:	The market value of assets as of January 1, 2023 were projected from January 1, 2022 based upon the preliminary net investment return provided by Graystone Consulting of -9.0% for the 2022 plan year and the cash flows for the 2022 plan year included in the January 1, 2022 actuarial valuation. For projections after that date, contributions were consistent with the January 1, 2022 zone certification, adjusted to include an additional year of contribution rate increases required under the Rehabilitation Plan. The assumed administrative expenses are assumed to increase by 2% per year, except for 2031 when a 10.5% increase was assumed to reflect the PBGC premium increase from the American Rescue Plan Act of 2021. Benefit payments were projected based on an open group forecast prepared by Segal to match the 2022 valuation results. The projected net investment return was assumed to be 6.85% of the average market value of assets for the 2023 through 2052 plan years. Any resulting investment gains or losses due to the operation of the asset valuation method are amortized over 15 years in the Funding Standard Account.
Projected Industry Activity and Future Contributions:	The projected industry activity assumption takes into account information provided by the plan sponsor as required by Internal Revenue Code Section 432, historical and current contribution levels and projections in employment levels, and professional judgment. Based on this information, the number of active participants and contribution hours are assumed to remain level in all future plan years.
Future Normal Costs:	Based on the assumed industry activity and the assumption that replacement employees will have the same entry age as employees leaving the work force, the Entry Age Normal Cost method used in the valuation produces level normal costs for each active participant. Therefore, we have assumed that the normal cost in future years will be the same as in the 2022 Plan Year with a 0.4% increase, effective January 1, 2023, to reflect the anticipated change in results due to the change in actuary from Cheiron to Segal.
Future Liability Gains/Losses:	Adjustments were applied to projected actuarial liabilities, effective January 1, 2023, to reflect the anticipated change in results due to the change in actuary from Cheiron to Segal. The adjustments are +0.4% for active participants, +0.9% for terminated vested participants, and -0.2% participants and beneficiaries in pay status.
Amortization Extension:	This status certification assumes that amortization charge bases established January 1, 2009 and earlier have been extended by five years as permitted under Internal Revenue Code Section 431(d) as authorized by the Trustees.

Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are presented to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree

of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible actuary.

Technical issues

Segal does not practice law and, therefore, cannot and does not provide legal advice.

Any statutory interpretation on which the certification is based reflects Segal's understanding as an actuarial firm. Due to the complexity of the statute and the significance of its ramifications, Segal recommends that the Board of Trustees consult with legal counsel when making any decisions regarding compliance with ERISA and the Internal Revenue Code.

9640959v6/01919.157

Schedule MB, Line 3(d) - Withdrawal Liability Amounts

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts
1/15/2023	$1,378,912.00	$2,074,410.00	$3,453,322.00
2/15/2023	$260,448.75	$70,839.79	$331,288.54
3/15/2023	$1,944,024.00	$1,442,530.00	$3,386,554.00
4/15/2023	$1,047,043.00	$16,948,315.00	$17,995,358.00
5/15/2023	$1,148,868.75	$23,266.63	$1,172,135.38
6/15/2023	$2,173,229.00	$171,203.92	$2,344,432.92
7/15/2023	$1,020,471.00	$243,987.70	$1,264,458.70
8/15/2023	$375,360.75	$0.00	$375,360.75
9/15/2023	$2,425,075.00	$0.00	$2,425,075.00
10/15/2023	$1,154,599.92	$13,124,220.62	$14,278,820.54
11/15/2023	$1,166,675.75	$0.00	$1,166,675.75
12/15/2023	$1,611,337.00	$6,481,569.00	$8,092,906.00

* Mid month was assumed for all payments as there were approximately 165 separate payments.

Section 2: Certificate of Actuarial Valuation

Schedule of FSA Bases (Charges) (Schedule MB, Line 9c)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Benefit Level Increase	01/01/1992	$2,776,674	4	$764,603
Plan Amendment	01/01/1993	6,394,868	5	1,453,804
Experience Loss	01/01/1994	102,766,864	6	20,084,529
Benefit Level Increase	01/01/1995	23,276,917	7	4,021,101
Plan Amendment	01/01/1996	92,213,158	8	14,368,820
Plan Amendment	01/01/1997	109,276,250	9	15,597,156
Merger Base	01/01/1998	43,323,373	10	5,732,872
Plan Amendment	01/01/1998	119,347,824	10	15,792,995
Plan Amendment	01/01/1999	39,848,819	11	4,936,341
Plan Amendment	01/01/1999	53,386,190	11	6,613,307
Plan Amendment	01/01/1999	60,489,637	11	7,493,259
Plan Amendment	01/01/2000	81,225,660	12	9,494,500
Plan Amendment	01/01/2001	118,495,777	13	13,156,590
Plan Amendment	01/01/2002	48,942,243	14	5,190,513
Plan Amendment	01/01/2003	48,362,427	15	4,922,543
Experience Loss	01/01/2004	1,009,335	1	1,009,335
Plan Amendment	01/01/2004	124,483,387	16	12,210,435
Experience Loss	01/01/2005	13,007,236	2	6,718,990
Plan Amendment	01/01/2005	93,963,722	17	8,913,898
Plan Amendment	01/01/2006	57,978,220	18	5,336,004
Plan Amendment	01/01/2007	224,288,826	19	20,081,541
Change in Assumptions	01/01/2007	251,415,767	19	22,510,333
Plan Amendment	01/01/2008	42,544,892	5	9,672,123
Plan Amendment	01/01/2009	42,363,171	6	8,279,364

Section 2: Certificate of Actuarial Valuation

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Investment Loss subject to Relief	01/01/2009	1,536,287,013	15	156,370,140
Plan Amendment	01/01/2010	41,449,067	2	21,410,843
Plan Amendment	01/01/2011	18,282,981	3	6,502,270
Investment Loss subject to Relief	01/01/2011	798,593,448	15	81,284,401
Plan Amendment	01/01/2012	24,221,449	4	6,669,774
Experience Loss	01/01/2012	259,115,677	4	71,351,758
Plan Amendment	01/01/2013	2,635,882	5	599,239
Experience Loss	01/01/2013	4,918,450	5	1,118,157
Plan Amendment	01/01/2013	24,858,333	5	5,651,274
Plan Amendment	01/01/2014	2,828,883	6	552,871
Plan Amendment	01/01/2014	21,620,844	6	4,225,530
Experience Loss	01/01/2014	56,997,426	6	11,139,451
Plan Amendment	01/01/2015	1,834,097	7	316,841
Plan Amendment	01/01/2015	21,921,454	7	3,786,944
Plan Amendment	01/01/2015	37,081,952	7	6,405,929
Experience Loss	01/01/2015	152,604,119	7	26,362,451
Plan Amendment	01/01/2016	3,228,974	8	503,145
Plan Amendment	01/01/2016	35,847,531	8	5,585,827
Change in Assumptions	01/01/2016	100,355,652	8	15,637,598
Experience Loss	01/01/2016	395,827,483	8	61,678,548
Plan Amendment	01/01/2017	877,085	9	125,188
Plan Amendment	01/01/2017	5,829,708	9	832,083
Plan Amendment	01/01/2017	36,448,660	9	5,202,369
Experience Loss	01/01/2017	301,462,162	9	43,028,126
Plan Amendment	01/01/2018	3,441,080	10	455,349
Plan Amendment	01/01/2018	58,280,837	10	7,712,156

Section 2: Certificate of Actuarial Valuation

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Experience Loss	01/01/2018	331,308,941	10	43,841,273
Plan Amendment	01/01/2019	2,652,086	11	328,532
Plan Amendment	01/01/2019	41,459,201	11	5,135,830
Experience Loss	01/01/2019	255,871,572	11	31,696,534
Plan Amendment	01/01/2020	2,793,963	12	326,587
Plan Amendment	01/01/2020	44,269,634	12	5,174,696
Plan Amendment	01/01/2020	53,173,593	12	6,215,483
Experience Loss	01/01/2020	233,406,125	12	27,282,937
Change in Assumptions	01/01/2021	444,222,906	13	49,322,085
Plan Amendment	01/01/2021	3,469,200	13	385,185
Plan Amendment	01/01/2021	56,515,720	13	6,274,942
Plan Amendment	01/01/2022	21,328,261	14	2,261,944
Plan Amendment	01/01/2022	2,086,067	14	221,235
Change in Assumptions	01/01/2022	816,155,936	14	86,556,466
Experience Loss	01/01/2023	334,016,683	15	33,997,707
Subtotal with Amortization Extension		1,801,181,237		224,354,956
Subtotal without Amortization Extension		6,589,580,135		843,529,698
Total		**$8,390,761,372**		**$1,067,884,654**

Note: Beginning with the January 1, 2023 valuation, the increase in liability associated with new employers first entering the Fund is captured as part of the experience gain or loss rather than measured separately as a new plan amendment base.

Section 2: Certificate of Actuarial Valuation

Schedule of FSA Bases (Credits) (Schedule MB, Line 9h)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Change in Assumptions	01/01/1994	$2,012,116	1	$2,012,116
Change in Funding Method	01/01/1994	19,267,196	1	19,267,196
Change in Assumptions	01/01/2002	5,683,969	9	811,281
Change in Assumptions	01/01/2009	220,085	1	220,085
Experience Gain	01/01/2009	15,395,146	1	15,395,146
Change in Asset Method	01/01/2009	471,215,163	16	46,220,964
Experience Gain	01/01/2010	144,488,565	2	74,636,709
Investment Loss subject to Relief	01/01/2010	192,255,638	15	19,568,636
Plan Amendment	01/01/2011	86,784,729	3	30,864,648
Experience Gain	01/01/2011	288,117,260	3	102,467,771
Change in Assumptions	01/01/2012	118,801,216	4	32,713,866
Plan Amendment	01/01/2021	983,162	13	109,161
Experience Gain	01/01/2021	176,494,568	13	19,596,198
Experience Gain	01/01/2022	224,724,749	14	23,832,921
Plan Amendment	01/01/2022	1,435,841,188	14	152,276,463
Plan Amendment	01/01/2023	43,333,437	15	4,410,670
Change in Funding Method	01/01/2023	1,337,989,912	10	177,052,816
Change in assumptions	01/01/2023	189,239,660	15	19,261,656
Total		**$4,752,847,759**		**$740,718,303**

Actuarial models

Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility, and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.

Justification for change in actuarial assumptions (Schedule MB, line 11)

For purposes of determining current liability, the current liability interest rate was changed from 2.22% to 2.55% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.

Based on a review of recent experience, reflecting future expectations under the Rehabilitation Plan, and applying professional judgment, the following actuarial assumptions were updated effective January 1, 2023:

- Mortality for healthy lives: previously RP-2000 Healthy Mortality Tables with generational projection applied from base year 2000 using Scale BB
- Mortality for disabled lives: previously 1983 Railroad Retirement Board Disabled Life Mortality Table, with ages set back six years
- Annual administrative expenses: previously $39,000,000
- Termination rates: previously 10% lower than the updated assumption
- Disability incidence: previously the sample rates shown below:

Age	Rate
20	0.02%
25	0.03
30	0.07
35	0.14
40	0.20
45	0.36

Age	Rate
50	0.71
55	1.08
60	1.42

- Active retirement rates, previously the sample rates shown below:

	Years of Service		
Age	Less than 20	20 – 29	30+
47			5.8%
48			3.3
49			1.8
50			2.8
51			2.2
52			3.3
53			2.4
54			2.2
55	3.6%	3.8%	4.8
56	3.0	3.1	3.9
57	3.3	3.4	4.0
58	3.6	3.8	4.6
59	4.8	4.9	5.9
60	6.0	6.4	7.7
61	8.9	9.3	11.1
62	34.7	38.4	39.2
63	21.6	22.2	23.4
64	19.7	20.5	21.7
65	42.8	43.9	46.3
66	43.2	45.8	45.3
67	31.0	32.2	32.8
68	29.4	30.3	30.9
69	100.0	100.0	100.0

- Percent married, previously Social Security awards during 1972

Change in actuarial cost method

As approved by the Board of Trustees, the actuarial cost method was changed from the entry age normal method to the traditional unit credit method effective January 1, 2023. This change is automatically approved under Revenue Procedure 2000-40.

Exhibit L: Actuarial Assumptions, Methods and Models

(Schedule MB, Line 6)

Rationale for demographic and noneconomic assumptions

Assumptions for mortality, retirement, termination, and disability have been updated effective January 1, 2023 based on a review of recent experience, reflecting future expectations under the Rehabilitation Plan, and applying professional judgment. Other assumptions that were not updated remain reasonable for purposes of this actuarial valuation, based on a review of recent experience and applying professional judgment.

Mortality rates

- **Healthy lives:** 90% of PRI-2012 Blue Collar Employee and Healthy Retiree Amount Weighted Mortality Tables, projected generationally from 2012 with SSA 2023 scale.
- **Disabled lives:** 90% of PRI-2012 Disabled Retiree Amount Weighted Mortality Tables, projected generationally from 2012 with SSA 2023 scale.
- **Contingent survivor lives:** 90% of PRI-2012 Blue Collar Contingent Survivor Amount Weighted Mortality Tables, projected generationally from 2012 with SSA 2023 scale.

The underlying tables with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date.

These mortality tables were then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years.

Termination rates

	Years of Service					
Age	**Less than 1**	**1 – 2**	**2 – 3**	**3 – 4**	**4 – 5**	**5+**
20	14.3%	10.1%	11.8%	12.3%	8.5%	5.3%
25	11.6	11.2	10.7	10.3	8.7	8.3
30	10.7	11.5	10.0	9.2	8.7	8.6
35	10.8	11.2	9.5	8.7	8.5	7.2
40	11.1	10.7	9.1	8.6	8.2	5.3
45	11.0	9.9	8.9	8.4	7.6	3.9
50	9.6	9.2	8.7	7.9	6.8	4.0
54	7.2	8.9	8.5	7.0	5.9	3.0

Withdrawal rates cut out at early retirement age.

Disability rates

None assumed.

Retirement rates for active participants

Age	Rate
55 - 58	3.0%
59 - 61	4.5
62 - 64	15.0
65 - 69	30.0
70	100.0

Description of weighted average retirement age

Age 64, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in the January 1, 2023 actuarial valuation.

Retirement rates for inactive vested participants

Age	Rate
55	6.45%
56	3.50
57	3.55
58	3.50
59	4.65
60	4.65
61	8.45
62	15.10
63	7.80
64	15.60
65	23.45
66	11.45
67	8.30
68	6.00
69	29.55
70	100.00

Future benefit accruals

One service credit per year per active employee included in the valuation.

Unknown data for participants

Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.

Definition of active participants

Active participants are defined as those with at least 450 hours in covered employment during the most recent plan year and had at least one pension credit by the end of the year, excluding those who have retired as of the valuation date.

Exclusion of inactive vested participants

Inactive participants over age 80 are excluded from the valuation.

Percent married

70% of males and females.

Age of spouse

Spouses of male participants are three years younger, and spouses of female participants are three years older.

Benefit election

85% of married male participants and 65% of married female participants are assumed to elect the 50% joint and survivor annuity. The remaining participants are assumed to elect a life annuity (guarantee period based on applicable Rehabilitation Plan schedule).

Delayed retirement factors

Active participants are assumed to work enough hours each month to not qualify for delayed retirement adjustment. Inactive vested participants who are assumed to commence receipt of benefits after attaining normal retirement age qualify for delayed retirement increases.

Net investment return

6.85%. The net investment return assumption is a long-term estimate derived from historical data, current and recent market expectations, and professional judgment. As part of the analysis, a building block approach was used that reflects inflation expectations and anticipated risk premiums for each of the portfolio's asset classes as provided by Segal Marco Advisors, as well as the Plan's target asset allocation.

Annual administrative expenses

$44,500,000 payable at the beginning of the year for the year beginning January 1, 2023.

Actuarial value of assets

The market value of assets less unrecognized returns in each of the last five years. Unrecognized return is equal to the difference between the actual market return and the projected return (at the actuarially assumed rate) on the market value and is recognized over a five-year period. The actuarial value is further adjusted, if necessary, to be within 20% of the market value.

Actuarial cost method

Traditional unit credit method. The normal cost and actuarial accrued liability are calculated on an individual participant basis.

Benefits valued

Unless otherwise indicated, includes all benefits summarized in Exhibit M.

Amortization extension

The IRS granted approval for an automatic five-year amortization extension under IRC Section 431(d) effective January 1, 2009.

Current liability assumptions

- **Interest:** 2.55%, within the permissible range prescribed under IRC Section 431(c)(6)(E)
- **Mortality:** Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(2): RP-2006 employee and annuitant mortality tables, projected generationally using scale MP-2021 (previously, MP-2020)

Estimated rate of investment return

- **On actuarial value of assets (Schedule MB, line 6g):** 5.1%, for the Plan Year ending December 31, 2022
- **On current (market) value of assets (Schedule MB, line 6h): -**9.9%, for the Plan Year ending December 31, 2022

FSA contribution timing (Schedule MB, line 3a)

Unless otherwise noted, contributions are assumed to be paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the Funding Standard Account is equivalent to a July 15 contribution date.

Actuarial models

Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility, and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.

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Based on a review of recent experience, reflecting future expectations under the Rehabilitation Plan, and applying professional judgment, the following actuarial assumptions were updated effective January 1, 2023:

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Age	Rate
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59	4.8	4.9	5.9
60	6.0	6.4	7.7
61	8.9	9.3	11.1
62	34.7	38.4	39.2
63	21.6	22.2	23.4
64	19.7	20.5	21.7
65	42.8	43.9	46.3
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68	29.4	30.3	30.9
69	100.0	100.0	100.0

- Percent married, previously Social Security awards during 1972

Change in actuarial cost method

As approved by the Board of Trustees, the actuarial cost method was changed from the entry age normal method to the traditional unit credit method effective January 1, 2023. This change is automatically approved under Revenue Procedure 2000-40.

Schedule R, Summary and Update of Rehabilitation Plan
Plan name: I.A.M. National Pension Fund
Plan sponsor: Board of Trustees, I.A.M. National Pension Fund
EIN / PN: 51-6031295 / 002
Plan Year: Beginning January 1, 2023 and ending December 31, 2023

Background

The I.A.M. National Pension Fund ("Plan") was certified to be in "endangered status" for the plan year beginning January 1, 2019 and that it was projected to be in "critical status" within the succeeding five plan years. To improve the Plan's financial health, the Board of Trustees voluntarily elected for the Plan to be in critical status effective for the plan year beginning January 1, 2019 as permitted under the law.

The Board of Trustees adopted and implemented a Rehabilitation Plan on September 1, 2019. The Plan has been certified to be in critical status in each succeeding plan year from 2020 through 2023 and has continued to operate under the adopted Rehabilitation Plan. The Trustees reviewed the Plan during 2023 and no updates were made.

Rehabilitation Plan Summary

The Rehabilitation Plan includes two Schedules of contributions and benefits that have been provided to the bargaining parties. Below is a high-level summary of the main elements of each Schedule.

- **Preferred Schedule.** This Schedule eliminates the following adjustable benefits: subsidized early retirement; unreduced age and service pensions; unreduced disability pension; and guaranteed payments on the normal form of payment. There is no change to the future benefit accrual rate. This Schedule requires an annual contribution rate increase of 2.5% during the Rehabilitation Period.
- **Default Schedule.** This Schedule includes the same benefit modifications as the Preferred Schedule, but the changes apply only to benefits earned after the adoption of the Default Schedule. The monthly future benefit accrual rate is also reduced to 1% of contributions. This Schedule requires annual contribution rate increases of 6% during the Rehabilitation Period. This Schedule will be automatically imposed if the bargaining parties do not adopt one of the other Schedules within 180 days after the applicable collective bargaining agreement expires.

The Rehabilitation Plan was designed to enable the Plan to emerge from critical status at the end of the ten-year Rehabilitation Period. This Rehabilitation Period began January 1, 2022 and ends December 31, 2031.

A complete summary of the Rehabilitation Plan changes is included in the Fund's Summary Plan Description (SPD), which can be found on the Fund's website at the address below.

https://www.iamnpf.org/about-plan/plan-documents

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210 - 0110
1210 - 0089

2023

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for: [X] a multiemployer plan [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)

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

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

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

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
IAM NATIONAL PENSION FUND

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 01/01/1991

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

99 M STREET, SE, SUITE 600

WASHINGTON DC 20003-4595

2b Employer Identification Number (EIN) 51-6031295

2c Plan Sponsor's telephone number (202) 785-2658

2d Business code (see instructions) 333510

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

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

SIGN HERE	X [signature]	10/03/2024	SAM CICINELLI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	X [signature]	10/03/2024	JUSTIN WELNER
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2023)
v. 230728

318401 11-21-23

3a Plan administrator's name and address [X] Same as Plan Sponsor	3b Administrator's EIN
	3c Administrator's telephone number

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

5 Total number of participants at the beginning of the plan year	5	297,410
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1), 6a(2), 6b, 6c, and 6d).		
a (1) Total number of active participants at the beginning of the plan year	6a(1)	92,151
a (2) Total number of active participants at the end of the plan year	6a(2)	102,493
b Retired or separated participants receiving benefits	6b	97,266
c Other retired or separated participants entitled to future benefits	6c	79,263
d Subtotal. Add lines 6a(2), 6b, and 6c	6d	279,022
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	6e	30,509
f Total. Add lines 6d and 6e	6f	309,531
g (1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	6g(1)	
(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g(2)	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	977

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1B

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

9a Plan funding arrangement (check all that apply)	9b Plan benefit arrangement (check all that apply)
(1) [X] Insurance	(1) [X] Insurance
(2) [ ] Code section 412(e)(3) insurance contracts	(2) [ ] Code section 412(e)(3) insurance contracts
(3) [X] Trust	(3) [X] Trust
(4) [ ] General assets of the sponsor	(4) [ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SEE ACCOUNTANT'S OPINION FOR SCHEDULE
OF FIVE PERCENT TRANSACTIONS

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **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
I.A.M NATIONAL PENSION FUND

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES OF THE I.A.M. NATIONAL PENSION FUND

D Employer Identification Number (EIN)
51-6031295

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a	Enter the valuation date: Month 01 Day 01 Year 2023		
b	Assets		
	(1) Current value of assets	1b(1)	13,374,935,607
	(2) Actuarial value of assets for funding standard account	1b(2)	14,533,279,178
c	**(1)** Accrued liability for plan using immediate gain methods	1c(1)	16,807,351,487
	(2) Information for plans using spread gain methods:		
	(a) Unfunded liability for methods with bases	1c(2)(a)	
	(b) Accrued liability under entry age normal method	1c(2)(b)	
	(c) Normal cost under entry age normal method	1c(2)(c)	
	(3) Accrued liability under unit credit cost method	1c(3)	16,807,351,487
d	Information on current liabilities of the plan:		
	(1) Amount excluded from current liability attributable to pre-participation service (see instructions)	1d(1)	
	(2) "RPA '94" information:		
	(a) Current liability	1d(2)(a)	29,619,431,998
	(b) Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b)	928,545,413
	(c) Expected release from "RPA '94" current liability for the plan year	1d(2)(c)	1,084,005,603
	(3) Expected plan disbursements for the plan year	1d(3)	1,128,505,603

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.

SIGN HERE Adam Condrick ACC — 10/03/2024

Signature of actuary — Date

ADAM CONDRICK, MAAA — 2306512

Type or print name of actuary — Most recent enrollment number

SEGAL — 202-833-6400

Firm name — Telephone number (including area code)

1800 M STREET NW, SUITE 900 S
WASHINGTON DC 20036

Address of the firm

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 [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions) **2a** 13,521,087,370

b "RPA '94" current liability/participant count breakdown:

	(1) Number of participants	(2) Current liability
(1) For retired participants and beneficiaries receiving payment	119,453	14,756,925,696
(2) For terminated vested participants	82,091	5,711,932,003
(3) For active participants:		
(a) Non-vested benefits		598,320,890
(b) Vested benefits		8,552,253,409
(c) Total active	85,478	9,150,574,299
(4) Total	287,022	29,619,431,998

c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage ..... **2c** 45.64 %

3 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	c) Amount paid by employees
07/15/2023	626,223,264	0			
			Totals ► 3(b)	626,223,264	3(c) 0

(d) Total withdrawal liability amounts included in line 3(b) total ..... **3(d)** 56,286,388

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)) ..... **4a** 86.4 %

b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5 ..... **4b** C

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ..... ☐ Yes ☒ No

d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (see instructions)? ..... ☒ Yes ☐ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date **4e** 43,333,437

f If the plan is in critical status or critical and declining status, and is:
- Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge;
- Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ..... ☐
- Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."

4f 9999

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method **5j**

k Has a change been made in funding method for this plan year? ... [X] Yes [ ] No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ... [X] Yes [ ] No

m If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method ... **5m**

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability ... **6a** 2.55 %

		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		[ ] Yes [ ] No [X] N/A	[ ] Yes [ ] No [X] N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	6.85 %	6.85 %
e Salary scale	**6e**	% [X] N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	[X] Single rate [ ] ERISA 4044 [ ] Other [ ] N/A	

(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	5.75 %
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	5.1 %
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	-9.9 %
i Expense load included in normal cost reported in line 9b	**6i**	[ ] N/A
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	44,500,000
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	[ ]

7 New amortization bases established in the current plan year:

	(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1		334,016,683	33,997,707
3		-43,333,437	-4,410,670
4		-189,239,660	-19,261,656
5		-1,337,989,912	-177,052,816

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval ... **8a**

b Demographic, benefit, and contribution information

(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment. ... [X] Yes [ ] No

(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions). ... [X] Yes [ ] No

(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule. [X] Yes [ ] No

c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code? ... [X] Yes [ ] No

d If line c is "Yes," provide the following additional information:

(1) Was an extension granted automatic approval under section 431(d)(1) of the Code? ... [X] Yes [ ] No

(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended .. **8d(2)** 5

(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code? ... [ ] Yes [X] No

(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2)) ... **8d(4)**

(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension ... **8d(5)**

(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007? ... [ ] Yes [ ] No

e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)		**8e**	0
9 Funding standard account statement for this plan year:			
Charges to funding standard account:			
a Prior year funding deficiency, if any		**9a**	0
b Employer's normal cost for plan year as of valuation date		**9b**	414,089,723
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	8,390,761,372	1,067,884,654
(2) Funding waivers	**9c(2)**	0	0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0	0
d Interest as applicable on lines 9a, 9b, and 9c		**9d**	101,515,245
e Total charges. Add lines 9a through 9d		**9e**	1,583,489,622
Credits to funding standard account:			
f Prior year credit balance, if any		**9f**	1,363,841,304
g Employer contributions. Total from column (b) of line 3		**9g**	626,223,264
		Outstanding balance	
h Amortization credits as of valuation date	**9h**	4,752,847,759	740,718,303
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**	163,823,134
j Full funding limitation (FFL) and credits:			
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	5,567,255,670	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	12,848,141,340	
(3) FFL credit		**9j(3)**	0
k (1) Waived funding deficiency		**9k(1)**	
(2) Other credits		**9k(2)**	
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**	2,894,606,005
m Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**	1,311,116,383
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**	
o Current year's accumulated reconciliation account:			
(1) Due to waived funding deficiency accumulated prior to the current plan year		**9o(1)**	
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:			
(a) Reconciliation outstanding balance as of valuation date		**9o(2)(a)**	
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))		**9o(2)(b)**	0
(3) Total as of valuation date		**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)		**10**	
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions			[X] Yes [ ] No