

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2023 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 02/01/2023 and ending 01/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____ ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan WALMART 401(K) PLAN
1b	Three-digit plan number (PN) ▶ 003
1c	Effective date of plan 02/01/1997
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) WALMART INC. 508 SW 8TH STREET BENTONVILLE, AR 72716-0295
2b	Employer Identification Number (EIN) 71-0415188
2c	Plan Sponsor's telephone number 800-421-1362
2d	Business code (see instructions) 452300

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.	10/15/2024	KIM LUPO
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2024	KIM LUPO
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	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 1881721
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 1611202 6a(2) 1635899 6b 14843 6c 267496 6d 1918238 6e 2768 6f 1921006 6g(1) 1050049 6g(2) 1089748 6h 170
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7

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

2E 2F 2G 2J 2K 2T 3H 2O

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2023 or fiscal plan year beginning 02/01/2023 and ending 01/31/2024		
A Name of plan WALMART 401(K) PLAN	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 WALMART INC.	D Employer Identification Number (EIN) 71-0415188	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
SEI TRUST COMPANY
06-1271230

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GLOBAL TRUST COMPANY
26-3761443

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
PRINCIPAL GLOBAL INVESTORS TRUST CO	1300 SW FIFTH AVENUE, SUITE 3300 PORTLAND, OR 97201

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PRUDENTIAL TRUST CO
23-6994310

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

RELiance TRUST COMPANY

1100 ABERNATHY ROAD, SUITE 400
ATLANTA, GA 30328-5648

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

BLACKROCK FUND ADVISORS

94-2948313

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

PIMCO

33-0629048

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

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

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

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

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

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

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

BLACKROCK INSTITUTIONAL TRUST CO NA

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		3238728	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		358880	Yes ☒ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS SAYLES

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		1870243	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MERRILL LYNCH PIERCE FENNER SMITH I

13-5674085

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 60 62 72 13 37 38 65		21215161	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		849359	Yes ☒ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON TRUST COMPANY, N.A.

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		353929	Yes ☒ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MEKETA INVESTMENT GROUP

04-2659023

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51		253725	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

D.F. DENT AND COMPANY, INC.

52-1045317

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		1284214	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NUVEEN ASSET MANAGEMENT

27-4357327

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		1387005	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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		954368	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VAUGHAN NELSON INVESTMENT MGMT

04-3304963

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		1572233	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AMERICAN DEPOSITORY RECEIPT

55 WATER ST
NEW YORK, NY 10041

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		7644	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MERCER

36-2668272

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51		158450	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection.
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For calendar plan year 2023 or fiscal plan year beginning 02/01/2023 and ending 01/31/2024

A Name of plan WALMART 401(K) PLAN	B Three-digit plan number (PN) ▶	003
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C Plan or DFE sponsor's name as shown on line 2a of Form 5500 WALMART INC.	D Employer Identification Number (EIN) 71-0415188
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Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: AEW GLOBAL PROPERTIES TRUST FUND CL

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

c EIN-PN 45-4659990-055	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 400804827
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a Name of MTIA, CCT, PSA, or 103-12 IE: AQR EMERGING EQUITIES COLLECTIVE IN

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

c EIN-PN 90-6194032-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 387847626
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a Name of MTIA, CCT, PSA, or 103-12 IE: GOVERNMENT SHORT-TERM INVESTMENT FU

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 90-0815478-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 763847453
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a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI ACWI EX US IMI INDEX NON-LEND A

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 27-2094921-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2444444521
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a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 INDEX NON-LENDABLE FUN

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 27-0535593-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11340341913
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a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000 INDEX NON-LENDABLE FUN

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 26-4299570-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 526609688
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a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2500 INDEX NON-LENDABLE FUN

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 46-0732081-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1102518355
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a Name of MTIA, CCT, PSA, or 103-12 IE: US DEBT INDEX NON-LENDABLE FUND F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 26-4086131-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1341341047
a Name of MTIA, CCT, PSA, or 103-12 IE: US TREASURY INFLATION PROTECTED SE		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 27-0535692-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 261719469
a Name of MTIA, CCT, PSA, or 103-12 IE: COHEN & STEERS GLOBAL LISTED INFRA		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 46-3411346-064	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 103806738
a Name of MTIA, CCT, PSA, or 103-12 IE: CORECOMMODITY MANAGEMENT DIVERSIFIE		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 46-3651164-065	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 103641462
a Name of MTIA, CCT, PSA, or 103-12 IE: FIERA ASSET MANAGEMENT USA COLLECTI		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 47-3260276-080	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1200367192
a Name of MTIA, CCT, PSA, or 103-12 IE: FIRST SENTIER GLOBAL LISTED INFA FD		
b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY		
c EIN-PN 90-6169542-005	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 204933126
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB SHORT DURATION BOND FUND		
b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK, N.A.		
c EIN-PN 45-4795637-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 311555050
a Name of MTIA, CCT, PSA, or 103-12 IE: THE COLLECTIVE LSV INTERNATIONAL		
b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY		
c EIN-PN 90-6169542-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1570969533
a Name of MTIA, CCT, PSA, or 103-12 IE: GLOBAL REAL ESTATE SECURITIES FUND		
b Name of sponsor of entity listed in (a): PRINCIPAL GLOBAL INVESTORS TRUST CO		
c EIN-PN 27-5279909-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 399228107
a Name of MTIA, CCT, PSA, or 103-12 IE: NUVEEN GLOBAL INFRASTRUCTURE FUND		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 27-3441498-043	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 207339036

a Name of MTIA, CCT, PSA, or 103-12 IE: THE PRESIMA GLOBAL REAL ESTATE CONC		
b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY		
c EIN-PN 90-6169542-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 340572425
a Name of MTIA, CCT, PSA, or 103-12 IE: PRUDENTIAL CORE PLUS BOND FUND		
b Name of sponsor of entity listed in (a): PRUDENTIAL TRUST COMPANY		
c EIN-PN 23-6994310-165	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1269602485
a Name of MTIA, CCT, PSA, or 103-12 IE: WELLINGTON TRUST COMPANY, NA CIF II		
b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA		
c EIN-PN 04-6913417-112	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 105057344
a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI USA VALUE WEIGHTED INDEX RSL F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 83-1290900-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1101259443
a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI USA QUALITY INDEX RSL FUND F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 83-1242767-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1125645910
a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI USA MOMENTUM INDEX RSL FUND F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 83-1210608-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1152473431
a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI USA MINIMUM VOLATILITY INDEX F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 47-2285443-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1115691021
a Name of MTIA, CCT, PSA, or 103-12 IE: ALTRINISIC INTERNATIONAL EQUITY COLL		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 36-7634097-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 793237783
a Name of MTIA, CCT, PSA, or 103-12 IE: VICTORY MID CAP VALUE COLLECTIVE FU		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 90-6240599-007	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 445797842
a Name of MTIA, CCT, PSA, or 103-12 IE: DRIEHAUS EMERGING MARKETS GROWTH CI		
b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY		
c EIN-PN 37-6553761-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 393873926

a Name of MTIA, CCT, PSA, or 103-12 IE: JACKSON SQUARE SMID-CAP GROWTH CIT

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

c EIN-PN 83-1514937-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 271507286
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a Name of MTIA, CCT, PSA, or 103-12 IE: GQC PARTNERS INTERNATIONAL EQUITY C

b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

c EIN-PN 82-6253445-011	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1223573673
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a Name of MTIA, CCT, PSA, or 103-12 IE: LONG TERM GOVERNMENT BOND INDEX NON

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 45-5229287-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 224199485
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a Name of MTIA, CCT, PSA, or 103-12 IE: INTERMEDIATE GOVERNMENT BOND INDEX

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 87-4167017-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 350530250
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a Name of MTIA, CCT, PSA, or 103-12 IE: PRUDENTIAL LONG DURATION CREDIT FUN

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

c EIN-PN 23-6994310-222	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 927909404
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a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE GOVERNMENT SHORT TERM IN

b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

c EIN-PN 45-6138589-068	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10717540
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**

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

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

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

For calendar plan year 2023 or fiscal plan year beginning 02/01/2023 and ending 01/31/2024		
A Name of plan WALMART 401(K) PLAN	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 WALMART INC.		
		D Employer Identification Number (EIN) 71-0415188

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	10060562	13805931
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	20606546	20806602
(2) U.S. Government securities	1c(2)	670439047	819161539
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	308219608	347907741
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	882955570	1067485061
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)	1125958080	1220067619
(9) Value of interest in common/collective trusts	1c(9)	29441049335	33522964391
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	801171589	879810982
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	189761893	152376365

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	3297354804	3494368568
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	36747577034	41538754799
Liabilities			
g Benefit claims payable	1g	29706635	29324794
h Operating payables	1h	23835142	4577123
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	53541777	33901917
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	36694035257	41504852882

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)	1586359465	
(B) Participants	2a(1)(B)	2232685240	
(C) Others (including rollovers)	2a(1)(C)	128192564	
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		3947237269
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	24446	
(B) U.S. Government securities	2b(1)(B)	962450	
(C) Corporate debt instruments	2b(1)(C)	408764	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)	68240696	
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		69636356
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	54537567	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	3470370	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		58007937
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	6421827862	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	6401730358	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		20097504
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	527314799	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		3642177573
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-4833976
c Other income	2c		2858343
d Total income. Add all income amounts in column (b) and enter total	2d		8262495805

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3418174241	
(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)		3418174241
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)	21215161	
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	11439419	
(6) Bank or trust company trustee/custodial fees	2i(6)	849359	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		33503939
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3451678180

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		4810817625
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **ERNST & YOUNG, LLP**

(2) EIN: **34-6565596**

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		100000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)		☒	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

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

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection.
For calendar plan year 2023 or fiscal plan year beginning 02/01/2023 and ending 01/31/2024		
A Name of plan WALMART 401(K) PLAN		B Three-digit plan number (PN) ▶ 003
C Plan sponsor's name as shown on line 2a of Form 5500 WALMART INC.		D Employer Identification Number (EIN) 71-0415188
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 94-1687665		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☐ N/A		
If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____		
If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☐ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☐ Both ☐ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?		☐ Yes ☒ No
11 a Does the ESOP hold any preferred stock?		☐ Yes ☒ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)		☐ Yes ☒ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?		☐ Yes ☒ No
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2023 v. 230707		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)

14a**14b****14c**

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

a The corresponding number for the plan year immediately preceding the current plan year

b The corresponding number for the second preceding plan year

15a**15b**

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

a Enter the number of employers who withdrew during the preceding plan year

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers

16a**16b**

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

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

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

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

a Enter the percentage of plan assets held as:
 Public Equity: _____% Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: _____%
 High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☐ 5-10 years ☐ 10-15 years ☐ 15 years or more

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

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

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:
☐ Yes.
☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.
☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.
☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

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

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

☒ Design-based safe harbor method
☐ "Prior year" ADP test
☐ "Current year" ADP test
☐ N/A

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

WALMART 401(k) PLAN

**FINANCIAL STATEMENTS
AND SUPPLEMENTAL SCHEDULE**

**JANUARY 31, 2024 and 2023
and YEAR ENDED JANUARY 31, 2024**

WITH

**REPORT OF INDEPENDENT
AUDITORS**

Walmart 401(k) Plan
Financial Statements and
Supplemental Schedule

As of January 31, 2024 and 2023, and for the year ended January 31, 2024

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Report of Independent Auditors

To the Plan Participants and Plan Administrator of Walmart 401(k) Plan

Opinion

We have audited the financial statements of Walmart 401(k) Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of January 31, 2024 and 2023, and the related statement of changes in net assets available for benefits for the year ended January 31, 2024, and the related notes (collectively referred to as the “financial statements”).

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan at January 31, 2024 and 2023, and the changes in its net assets available for benefits for the year ended January 31, 2024, 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 Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with 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 Plan’s ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

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

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

Supplemental Schedule Required by ERISA

Our audits were conducted for the purpose of forming an opinion of the financial statements as a whole. The supplemental schedule of assets (held at end of year) as of January 31, 2024 (referred to as the “supplemental schedule”), is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor’s Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, including its form and content, is presented in conformity with the Department of Labor’s Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the supplemental schedule 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.

Ernst & Young LLP

June 25, 2024

Walmart 401(k) Plan
Statements of Net Assets Available for Benefits

	January 31,	
	2024	2023
Assets		
Investments, at fair value	\$ 40,304,881,249	\$ 35,611,558,392
Notes receivable from participants	1,220,067,619	1,125,958,080
Accrued investment income	13,805,931	10,060,562
Total assets	41,538,754,799	36,747,577,034
Liabilities		
Due to broker	—	18,600,399
Accrued expenses	4,577,123	5,234,743
Total liabilities	4,577,123	23,835,142
Net assets available for benefits	\$ 41,534,177,676	\$ 36,723,741,892

See accompanying notes.

Walmart 401(k) Plan
Statement of Changes in Net Assets Available for Benefits

	Year Ended January 31, 2024
Additions	
Investment income:	
Net appreciation in fair value of investments	\$ 4,052,526,275
Interest and dividends	191,812,252
Net investment income	4,244,338,527
Interest income on notes receivable from participants	68,240,696
Contributions:	
Company	1,586,359,465
Participant	2,232,685,240
Rollovers	128,192,564
Total contributions	3,947,237,269
Other, net	2,679,313
Total additions	8,262,495,805
Deductions	
Benefits paid to participants	3,418,556,081
Administrative expenses	25,961,267
Fees on notes receivable from participants	7,542,673
Total deductions	3,452,060,021
Net increase	4,810,435,784
Net assets available for benefits:	
Beginning of year	36,723,741,892
End of year	\$ 41,534,177,676

See accompanying notes.

**Walmart 401(k) Plan
Notes to Financial Statements
January 31, 2024**

Note 1. Description of the Plan

Walmart Inc., ("Walmart" or the "Company") sponsors the Walmart 401(k) Plan (the "Plan"). The following description provides only general information. This document is not part of the Summary Plan Description and is not a document pursuant to which the Plan is maintained within the meaning of Section 402(a)(1) of the Employee Retirement Income Security Act of 1974, as amended (ERISA). Participants should refer to the Plan document for a complete description of the Plan's provisions. To the extent not specifically prohibited by statute or regulation, Walmart reserves the right to unilaterally amend, modify or terminate the Plan at any time; such changes may be applied to all Plan participants and their beneficiaries regardless of whether the participant is actively working or retired at the time of the change. The Plan may not be amended, however, to permit any part of the Plan's assets to be used for any purpose other than for the purpose of paying benefits to participants and their beneficiaries and paying Plan expenses.

General

The Plan is a defined contribution plan established by the Company on February 1, 1997. Each eligible employee can begin contributing to the Plan beginning on the employee's date of hire. The Plan is subject to the provisions of ERISA.

The responsibility for management of Plan assets and the investment policy is vested in the Plan's Benefits Investment Committee. Benefits Investment Committee members are appointed by the Company's Senior Vice President, Global Benefits or successor title. Responsibility for operation and administration of the Plan is vested in the Senior Vice President, Global Benefits or successor title. Effective March 15, 2024, the Plan was amended to allocate such responsibility to the Senior Vice President, Global Total Rewards.

The trustee function of the Plan is performed by Northern Trust Company ("Northern Trust Company" or the "Trustee"). The Trustee receives and holds contributions made to the Plan trust and invests those contributions as directed by participants according to the policies established by the Benefits Investment Committee. The Benefits Investment Committee directed Northern Trust Company to enter into a custodial agreement with Bank of America, N.A., a subsidiary of Bank of America Corporation, for the limited purpose of making payouts from the Plan in accordance with the Plan document. Merrill Lynch, Pierce, Fenner & Smith, Inc., which is the record keeper for the Plan, is a subsidiary of Merrill Lynch & Company and ultimately a subsidiary of Bank of America Corporation.

Contributions

Eligible employees may elect to contribute up to 50% of their eligible wages as either pretax or Roth deferrals, but are not required to contribute to the Plan. Participants who have attained age 50 before the end of the calendar year are eligible to make catch-up contributions. Participants may also contribute amounts representing distributions from other eligible retirement plans (rollover contributions).

Each eligible employee may begin receiving matching contributions on the first day of the month after completing at least 1,000 hours of service in a consecutive 12-month period commencing on date of hire (or during any subsequent Plan year). The Company match is 100% of deferrals up to 6% of each participant's eligible wages for the Plan year. Company matching contributions are contributed to the Plan each payroll period and are calculated based on each participant's cumulative compensation and cumulative elective and catch-up contributions through such payroll period. Rollover contributions into the Plan are not eligible for a Company matching contribution.

Additional types of contributions may be contributed by the Company to the Plan. No such additional types of contributions were made for the Plan year ended January 31, 2024. All contributions are subject to certain limitations in accordance with provisions of the Internal Revenue Code (the Code).

Participant Accounts

Each participant's account is adjusted for administrative expenses and earnings (losses). Adjustments are determined by the investments held in each participant's account, the participant's contributions, and an allocation of the Company's matching contributions to the Plan made on the participant's behalf. Forfeitures of non-vested contributions are used or allocated to restore account balances of rehired participants or participants whose distributions were previously unclaimed.

Vesting

Participants are immediately vested in all elective, catch-up, rollover, Company matching and qualified non-elective contributions. A participant's profit sharing contribution account shall vest based on years of service at a rate of 20% per year from years two through six and may become fully vested upon participant retirement at age 65 or above, total and permanent disability, or death.

Notes Receivable from Participants

Participants may borrow from their fund accounts a minimum of \$1,000 up to the lesser of (a) \$50,000 or (b) 50% of their vested account balance. The administrative loan origination fee of \$50 per general loan, and \$95 per residential loan is paid by the participant and is deducted from the proceeds of the loan. Participants may only have one general purpose loan and one residential loan outstanding at any time. Loan terms range from one to five years for general purpose loans and one to 15 years for residential loans. The loans are secured by the balance in the participant's account and bear fixed interest at the prime rate on the last day of the month preceding the month in which the loan is processed for payment, plus 1%. Generally, payments of principal and interest on the loan will be deducted from an employee's regular pay in equal amounts each pay period beginning with the first pay period following the date of the loan.

Payment of Benefits and Withdrawals

Generally, payment upon a participant's separation from the Company (and its controlled group members) is a lump-sum payment in cash for the balance of the participant's vested account. However, participants may elect to receive a single lump-sum payment of their profit sharing contributions in whole shares of Walmart equity securities, with partial or fractional shares paid in cash, even if such contributions are not invested in Walmart equity securities. To the extent the participant's profit sharing contributions are not invested in Walmart equity securities, the contributions will automatically be distributed in cash, unless directed otherwise by the participant. Participants may also elect to receive a single lump-sum payment of the remainder of their accounts in whole shares of Walmart equity securities, with partial or fractional shares paid in cash, but only to the extent such contributions are invested in Walmart equity securities as of the date distributions are processed. Participants may also elect to rollover their account balance into a different tax-qualified retirement plan or individual retirement account upon separation from the Company (and its controlled group members).

The Plan permits withdrawals of active participants' vested balances in amounts necessary to satisfy financial hardship as defined by the Internal Revenue Service (IRS). In-service withdrawal of vested balances may be elected by participants who have reached 59 1/2 years of age. Rollovers may be distributed at any time.

Investment Options

A participant may direct the Trustee to invest any portion of his or her account in available investment options. Available investment options may change at any time. Participant investment options at January 31, 2024, include funds with a variety of equity securities, mutual funds, fixed income, and collective investment trusts/collective trust funds. Participants may change their elections at any time.

A participant may direct the Trustee to invest any portion of his or her profit sharing contributions in available investment options, including Walmart equity securities, or any of the investment options for other contributions described previously. To the extent not directed by the participant, participant accounts are invested as determined by the Benefits Investment Committee.

Note 2. Summary of Accounting Policies

Basis of Accounting

The accompanying financial statements of the Plan are prepared on the accrual basis of accounting in accordance with U.S. generally accepted accounting principles (GAAP). Contributions from Plan participants and the company matching contributions are recorded in the year in which the employee contributions are withheld from compensation.

Use of Estimates

The preparation of the financial statements in accordance with GAAP requires Plan management to use estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from these estimates.

Investment Valuation and Income Recognition

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Benefits Investment Committee determines the Plan's valuation policies utilizing information provided by the Trustee. See [Note 3](#) for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation in fair value of investments includes the gains and losses on investments bought and sold, as well as held during the year.

Notes Receivable from Participants

Notes receivable from participants are recorded at their unpaid principal balance plus any accrued but unpaid interest. Interest income is recorded on the accrual basis. Principal and interest from the repayment of loans are allocated to participants' investment accounts in accordance with each participant's investment election in effect at the repayment date. Delinquent notes receivable from participants are recorded as a distribution based upon the terms of the Plan document.

Benefit Payments

Benefit payments are recorded when paid. As of January 31, 2024 and 2023, there were benefits in the amount of \$29,324,794 and \$29,706,635, respectively, requested before year-end, that were paid after year-end.

Expenses

The Plan allows certain administrative expenses to be paid from Plan assets, unless otherwise paid by the Company. Expenses that are paid by the Company are excluded from these financial statements. The Plan does not reimburse for these expenses. Fees related to the administration of notes receivable from participants are charged directly to the participant's account and are recorded as fees on notes receivable from participants when incurred. Investment related expenses that are indirect are included in net appreciation/depreciation of fair value of investments and direct expenses are included in administrative expenses.

Note 3. Fair Value Measurements

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

Level 1	Unadjusted quoted prices for identical, unrestricted assets or liabilities in active markets that a plan has the ability to access.
Level 2	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; and inputs that are derived principally from or corroborated by observable market data by correlation or other means for substantially the full term of the assets or liabilities.
Level 3	Significant unobservable inputs.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of relevant observable inputs and minimize the use of unobservable inputs. There have been no changes in the methodologies used at January 31, 2024 and 2023. During the year ended January 31, 2024, there were no transfers of financial instruments into or out of Level 3. Following is a description of the valuation methodologies used for assets measured at fair value:

Walmart Inc. equity securities - Valued at exchange quoted market prices on the last business day of the Plan year.

Common stocks - Valued at exchange quoted market prices on the last business day of the Plan year.

Cash equivalent - Valued at amortized cost, which approximates fair value.

Mutual fund - Valued at quoted market prices on the last business day of the Plan year.

Government securities - Valued using pricing models maximizing the use of observable inputs for similar securities.

Corporate bonds - Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings.

Asset-backed and mortgage-backed securities - Valued on the basis of the timing and certainty of the cash flows compared to investments with similar durations.

Collective investment trusts/collective trust funds - Stated at fair value as determined by the issuers of the funds on the fair market value of the underlying investments, which is valued at net asset value (NAV) as a practical expedient to estimate fair value. The practical expedient would not be used if it is determined to be probable that the funds will sell the investment for an amount different from the reported NAV. Participant transactions (purchases and sales) may occur daily.

The preceding methods described may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Investments measured at fair value on a recurring basis consisted of the following types of instruments:

	Fair Value Measurements as of January 31, 2024		
	Level 1	Level 2	Total
Walmart Inc. equity securities	\$ 3,494,368,568	\$ —	\$ 3,494,368,568
Common stocks	1,067,485,061	—	1,067,485,061
Cash equivalent	20,806,602	—	20,806,602
Mutual fund	879,810,982	—	879,810,982
Government securities	—	819,161,539	819,161,539
Corporate bonds	—	347,907,741	347,907,741
Asset-backed securities	—	120,236,595	120,236,595
Mortgage-backed securities	—	32,139,770	32,139,770
Total assets in the fair value hierarchy	\$ 5,462,471,213	\$ 1,319,445,645	\$ 6,781,916,858
Investments measured at NAV*			33,522,964,391
Collective investment trusts/collective trust funds			
Total investments at fair value			\$ 40,304,881,249

	Fair Value Measurements as of January 31, 2023		
	Level 1	Level 2	Total
Walmart Inc. equity securities	\$ 3,297,354,804	\$ —	\$ 3,297,354,804
Common stocks	882,955,570	—	882,955,570
Cash equivalent	20,606,546	—	20,606,546
Mutual fund	801,171,589	—	801,171,589
Government securities	—	670,439,047	670,439,047
Corporate bonds	—	308,219,608	308,219,608
Asset-backed securities	—	147,761,898	147,761,898
Mortgage-backed securities	—	41,999,995	41,999,995
Total assets in the fair value hierarchy	\$ 5,002,088,509	\$ 1,168,420,548	\$ 6,170,509,057
Investments measured at NAV*			29,441,049,335
Collective investment trusts/collective trust funds			
Total investments at fair value			\$ 35,611,558,392

*In accordance with ASC Subtopic 820-10, certain investments that were measured at NAV per share (or its equivalent) have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented on the Statements of Net Assets Available for Benefits.

Note 4. Investments Measured Using NAV per Share as a Practical Expedient

The following table summarizes investments for which fair value is measured using NAV per share as a practical expedient as of January 31, 2024 and 2023.

Investments	Fair Value as of January 31,		Unfunded commitments	Redemption frequency (if currently eligible)	Redemption notice
	2024	2023			
Collective investment trusts/collective trust funds	\$ 33,522,964,391	\$ 29,441,049,335	N/A	Daily	N/A

Note 5. Related Party and Party-In-Interest Transactions

Certain Plan investments are managed by Bank of America, N.A., Merrill Lynch & Company and Northern Trust Company who provide investment management services to the Plan. The Plan also holds notes receivable from participants. Such transactions, while considered party-in-interest transactions under ERISA regulations, are permitted under the provisions of the Plan and are specifically exempt from the prohibition of party-in-interest transactions under ERISA.

A portion of the Plan's assets are invested in common stock of the Company. While the holding and acquisition of employer securities is generally prohibited by ERISA, the Plan meets the exception in ERISA section 407(b), which permits the acquisition and holding of employer securities by eligible individual account plans.

Note 6. Plan Termination

While there is no intention to do so, the Company may terminate the Plan and discontinue its contributions at any time subject to the provisions of ERISA. In the event of complete or partial Plan termination, any unvested amounts in participants' accounts shall become fully vested. The Plan shall remain in effect and the assets shall be administered in the manner provided by the terms of the trust agreement and distributed as soon as administratively feasible.

Note 7. Tax Status

The Plan has received a determination letter from the IRS dated April 3, 2015, stating that the Plan and related trust is designed in accordance with applicable sections of the Code. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualified status. Processes are in place to prevent operational failures, but when they occur, the Administrator takes corrective action to preserve the tax qualification of the Plan. Specifically, the Administrator has corrected, and will continue to correct, operational failures in a manner permitted under the Employee Plans Compliance Resolution System of the IRS in order to preserve the Plan's tax favored qualification. Although the Plan has been amended and restated since receiving the determination letter, the Administrator and the Plan's tax counsel believe that the Plan is designed, and is currently being operated, in compliance with the applicable requirements of the Code and, therefore, believe that the Plan is qualified, and the related trust is tax-exempt.

Note 8. Risks and Uncertainties

The Trustee holds the Plan's investments and executes all investment transactions. The Plan invests in various investment securities. Investment securities are exposed to various risks, such as interest rate, market volatility and credit risks. The Plan attempts to limit these risks by authorizing and offering participants a broad range of investment options that are invested in high quality securities or are offered and administered by reputable and known investment companies. 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 participants' account balances and the amounts reported on the Statements of Net Assets Available for Benefits. The Plan's exposure to a concentration of risk is limited by the diversification of investments across multiple investment fund options. Additionally, the investments within each investment fund option are further diversified into varied financial instruments.

Note 9. Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500:

	January 31,	
	2024	2023
Net assets available for benefits per the financial statements	\$ 41,534,177,676	\$ 36,723,741,892
Less: Benefits payable per the Form 5500	(29,324,794)	(29,706,635)
Net assets available for benefits per the Form 5500	\$ 41,504,852,882	\$ 36,694,035,257

The following is a reconciliation of the net change in net assets available for benefits per the financial statements to the Form 5500 for the year ended January 31, 2024:

Net increase in net assets available for benefits per the financial statements	\$ 4,810,435,784
Less: Benefits payable per the Form 5500 at January 31, 2024	(29,324,794)
Add: Benefits payable per the Form 5500 at January 31, 2023	29,706,635
Net gain per the Form 5500	\$ 4,810,817,625

Benefits payable are recorded in the Form 5500 for benefit payments that have been processed and approved for payment prior to January 31, but not paid as of that date.

Supplemental Schedule

Walmart 401(k) Plan

EIN #71-0415188, Plan #003

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

January 31, 2024

(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	(d) Cost	(e) Current value
	Investments			
*	Walmart Inc. Equity Securities	Common Stock	**	\$ 3,494,368,568
	Other Common Stocks			
	1 800 Flowers Inc.	Common Stock	**	957,154
	Aaon Inc.	Common Stock	**	2,793,420
	Academy Sports & Outdoors Inc.	Common Stock	**	3,649,318
	Acadia Healthcare Company Inc.	Common Stock	**	8,012,018
	Advanced Drainage Systems Inc.	Common Stock	**	4,558,179
	Advanced Energy Industries, Inc.	Common Stock	**	5,710,627
	Aehr Test Systems	Common Stock	**	242,872
	Agnc Invst Corp.	Common Stock	**	4,831,482
	Alamo Group Inc.	Common Stock	**	6,962,784
	Alarm.com Holdings, Inc.	Common Stock	**	4,394,184
	Alkermes PLC	Common Stock	**	2,347,724
	Amedisys Inc.	Common Stock	**	3,492,704
	Ameris Bankcorp	Common Stock	**	4,760,526
	Amicus Therapeutics Inc.	Common Stock	**	899,944
	Antero Resources Corp.	Common Stock	**	2,708,167
	Appfolio Inc.	Common Stock	**	8,298,114
	Apple Hospitality Reit, Inc.	Common Stock	**	3,006,368
	Arlo Technologies Inc.	Common Stock	**	5,528,581
	Artisan Partners Asset Management Inc.	Common Stock	**	5,109,077
	ASGN Incorporated	Common Stock	**	5,717,248
	Aspen Aerogels Inc.	Common Stock	**	3,969,670
	Atrion Corp.	Common Stock	**	5,183,300
	Avient Corporation	Common Stock	**	1,946,613
	Axalta Coating Systems Ltd.	Common Stock	**	5,514,156
	Axos Financial Inc.	Common Stock	**	471,377
	Banner Corp.	Common Stock	**	4,579,466
	Beacon Roofing Supply Inc.	Common Stock	**	7,123,567
	Biocryst Pharmaceuticals Inc.	Common Stock	**	1,830,238
	Bio-Techne Corp.	Common Stock	**	9,619,917
	Black Hills Corp.	Common Stock	**	3,492,868
	Blackline Inc.	Common Stock	**	3,324,691
	Bright Horizons Family Solutions Inc.	Common Stock	**	4,555,853
	Brunswick Corp.	Common Stock	**	1,349,696
	BWX Technologies Inc.	Common Stock	**	3,338,236
	Cadence Bank	Common Stock	**	5,295,650
	Cambium Networks Corporation	Common Stock	**	99,722

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Carmax Inc.	Common Stock	**	4,917,257
Casella Waste Systems Inc.	Common Stock	**	4,219,978
Cathay General Bancorp	Common Stock	**	4,069,737
Centerspace	Common Stock	**	2,638,611
Century Casinos Inc.	Common Stock	**	1,003,999
Cerence Inc.	Common Stock	**	2,713,591
Ceva Inc.	Common Stock	**	1,369,325
ChampionX Corporation	Common Stock	**	3,788,254
Charles Riv Laboratories Intl Inc.	Common Stock	**	5,485,510
Chemours Co.	Common Stock	**	5,413,705
Chewy Inc.	Common Stock	**	1,682,475
Chord Energy Corp.	Common Stock	**	4,625,870
CNX Resources Corporation	Common Stock	**	2,058,521
Coca-Cola Consolidated Inc.	Common Stock	**	4,871,160
Coda Octopus Group Inc.	Common Stock	**	758,778
Comerica Inc.	Common Stock	**	8,017,136
Commercial Metals Company	Common Stock	**	4,081,150
Commvault Systems Inc.	Common Stock	**	3,800,503
Computer Programs & Systems Inc.	Common Stock	**	497,575
Connectone Bancorp Inc.	Common Stock	**	3,917,905
Consensus Cloud Solutions Inc.	Common Stock	**	930,602
Core & Main Inc.	Common Stock	**	17,811,509
Coty Inc.	Common Stock	**	2,786,312
CRA International Inc.	Common Stock	**	2,748,025
Crane NXT Co.	Common Stock	**	3,072,463
CryoPort Inc.	Common Stock	**	1,022,128
Cushman & Wakefield Inc.	Common Stock	**	3,950,576
Dana Inc.	Common Stock	**	2,742,117
Deluxe Corp.	Common Stock	**	3,420,895
Denny's Corp.	Common Stock	**	476,118
Descartes Systems Group Inc.	Common Stock	**	4,908,631
Diamond Offshore Drilling Inc.	Common Stock	**	2,260,062
Digital Turbine Inc.	Common Stock	**	1,256,145
Dine Brands Global Inc.	Common Stock	**	2,279,599
Donnelley Financial Solutions Inc.	Common Stock	**	6,960,111
Douglas Dynamics Inc.	Common Stock	**	5,527,593
Eagle Materials Inc.	Common Stock	**	7,606,628
Ecovyst Inc.	Common Stock	**	3,892,034
Element Solution Inc.	Common Stock	**	11,039,751
EMCOR Group Inc.	Common Stock	**	3,937,179
Encompass Health Corp.	Common Stock	**	2,277,827
Endava PLC	Common Stock	**	5,220,491
Enovis Corporation	Common Stock	**	2,750,330
EPR Properties	Common Stock	**	2,881,490
Equity Commonwealth	Common Stock	**	4,033,739
Establishment Labs Holdings Inc.	Common Stock	**	5,286,782
Eventbrite Inc.	Common Stock	**	2,677,848
Evertec Inc.	Common Stock	**	4,660,207
Evolus Inc.	Common Stock	**	2,119,839
Excelerate Energy Inc.	Common Stock	**	1,364,430
Exelixis Inc.	Common Stock	**	3,700,810
Exponent Inc.	Common Stock	**	5,027,006
Fabrinet	Common Stock	**	8,815,401
Federal Agricultural Mortgage Corp.	Common Stock	**	7,277,233

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Federal Signal Corp.	Common Stock	**	3,372,494
First American Financial Corp.	Common Stock	**	8,406,152
First Interstate BancSystem, Inc.	Common Stock	**	3,385,208
First Merchants Corp.	Common Stock	**	4,370,281
Fiverr International Ltd.	Common Stock	**	777,746
Floor & Décor Holdings Inc.	Common Stock	**	7,118,441
Foot Locker Inc.	Common Stock	**	2,866,688
Franklin Covey Co.	Common Stock	**	5,173,004
Franklin Elec Inc.	Common Stock	**	3,613,928
GATX Corp.	Common Stock	**	4,520,266
Getty Realty Corp.	Common Stock	**	2,967,586
Gildan Activewear Inc.	Common Stock	**	4,457,175
Global Medical REIT Inc.	Common Stock	**	3,229,003
Globus Med Inc.	Common Stock	**	5,035,902
Goosehead Insurance Inc.	Common Stock	**	8,265,727
Group 1 Automotive Inc.	Common Stock	**	3,374,279
Guidewire Software Inc.	Common Stock	**	9,086,620
Hamilton Insurance Group Ltd.	Common Stock	**	2,629,991
Hamilton Lane Inc.	Common Stock	**	9,753,800
Harmonic Inc.	Common Stock	**	3,268,161
Harrow Inc.	Common Stock	**	1,424,563
HealthEquity Inc.	Common Stock	**	11,705,982
Heartland Financial USA Inc.	Common Stock	**	3,599,318
Heico Corp.	Common Stock	**	10,332,544
Hillenbrand Inc.	Common Stock	**	4,434,861
Hillman Solutions Corp.	Common Stock	**	3,161,174
Ingevity Corp.	Common Stock	**	1,978,321
Inotiv Inc.	Common Stock	**	288,337
Insight Enterprises Inc.	Common Stock	**	14,608,316
Installed Building Products Inc.	Common Stock	**	9,213,482
International Game Technology PLC	Common Stock	**	4,721,527
Iovance Biotherapeutics Inc.	Common Stock	**	1,715,944
Ituran Location & Control	Common Stock	**	3,906,707
James River Group Holdings	Common Stock	**	1,323,253
Janus International Group Inc.	Common Stock	**	7,865,490
John Bean Technologies Corp.	Common Stock	**	4,750,652
Kadant Inc.	Common Stock	**	4,679,818
Kennedy-Wilson Holdings Inc.	Common Stock	**	2,726,886
Kforce Inc.	Common Stock	**	5,481,328
Kiniksa Pharmaceuticals, Ltd.	Common Stock	**	2,389,694
Kinsale Cap Group Inc.	Common Stock	**	7,405,934
Kirby Corp.	Common Stock	**	7,315,380
Knife Riv Hldg Co.	Common Stock	**	4,213,758
Korn Ferry	Common Stock	**	4,704,747
Krystal Biotech Inc.	Common Stock	**	2,053,230
Ladder Capital Corp.	Common Stock	**	4,377,498
Landstar System Inc.	Common Stock	**	6,905,754
La-Z-Boy, Inc.	Common Stock	**	4,474,582
Lemaitre Vascular Inc.	Common Stock	**	9,577,877

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Ligand Pharmaceuticals Inc.	Common Stock	**	3,310,845
Liquidity Services Inc.	Common Stock	**	594,731
LXP Industrial Trust	Common Stock	**	3,879,567
M/I Homes Inc.	Common Stock	**	3,292,660
Magnite Inc.	Common Stock	**	1,366,183
Magnolia Oil & Gas Corp.	Common Stock	**	3,292,478
Manhattan Associates Inc.	Common Stock	**	6,485,569
Marriott Vacations Worldwide Corp.	Common Stock	**	1,561,025
Masonite International Corp.	Common Stock	**	5,117,336
Matador Res Co.	Common Stock	**	4,386,809
Materion Corp.	Common Stock	**	3,636,012
Mativ Holdings Inc.	Common Stock	**	1,752,170
Maximus Inc.	Common Stock	**	3,350,013
McGrath RentCorp.	Common Stock	**	5,049,874
Medpace Holdings Inc.	Common Stock	**	6,175,081
MFA Financial Inc.	Common Stock	**	3,973,189
Minerals Technologies Inc.	Common Stock	**	3,605,425
Mirum Pharmaceuticals Inc.	Common Stock	**	691,532
Moelis & Company	Common Stock	**	5,381,288
Morningstar Inc.	Common Stock	**	4,990,532
Murphy Oil Corp.	Common Stock	**	4,614,782
Murphy USA Inc.	Common Stock	**	8,172,824
National Storage Affiliates	Common Stock	**	5,775,617
NNN REIT Inc.	Common Stock	**	6,113,527
Northern Oil & Gas Inc.	Common Stock	**	4,331,349
Novanta Inc.	Common Stock	**	8,027,945
NVent Electric PLC	Common Stock	**	5,604,734
OceanFirst Financial Corp.	Common Stock	**	3,464,471
Ocuphire Pharma Inc.	Common Stock	**	761,817
Old National Bancorp	Common Stock	**	3,005,116
Ollies Bargain Outlet Holdings Inc.	Common Stock	**	2,769,665
Omniab Inc.	Common Stock	**	3,078,367
ONE Gas Inc.	Common Stock	**	2,012,936
OneMain Holdings Inc.	Common Stock	**	3,526,589
OptimizeRx Corp.	Common Stock	**	3,121,551
Optinose Inc.	Common Stock	**	457,692
Option Care Health Inc.	Common Stock	**	4,420,772
Otter Tail Corp.	Common Stock	**	4,035,625
Pacira BioSciences Inc.	Common Stock	**	3,965,845
Park City Group, Inc.	Common Stock	**	7,500,404
Parsons Corporation	Common Stock	**	4,043,209
Patterson-Uti Energy Inc.	Common Stock	**	3,834,867
PennyMac Mortgage Investment Trust	Common Stock	**	2,921,560
Perimeter Solutions	Common Stock	**	2,826,026
Permian Resources Corp.	Common Stock	**	5,597,840
Permian Resources Corp.	Common Stock	**	5,469,106
PGT Innovations Inc.	Common Stock	**	2,585,030
Pinnacle Financial Partners Inc.	Common Stock	**	3,970,472
Piper Sandler Companies, Inc.	Common Stock	**	4,703,661

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Plexus Corp.	Common Stock	**	2,418,012
Preferred Bank	Common Stock	**	4,121,389
Primerica Inc.	Common Stock	**	4,626,299
Primo Water Corporation Canada	Common Stock	**	3,783,408
Procore Technologies Inc.	Common Stock	**	4,645,276
Progress Software Corp.	Common Stock	**	1,845,814
ProPetro Holding Corp.	Common Stock	**	1,841,590
Prosperity Bancshares Inc.	Common Stock	**	5,661,787
Puma Biotechnology Inc.	Common Stock	**	401,145
Q2 Holdings Inc.	Common Stock	**	3,277,754
Radian Group Inc.	Common Stock	**	4,439,012
Radware Ltd.	Common Stock	**	3,344,618
Rambus Inc.	Common Stock	**	6,941,404
Red Rock Resorts Inc.	Common Stock	**	5,768,193
Repligen Corp.	Common Stock	**	7,623,539
Resideo Technologies Inc.	Common Stock	**	2,602,838
Revanche Therapeutics Inc.	Common Stock	**	435,507
Rhythm Pharmaceuticals Inc.	Common Stock	**	2,411,097
Rocket Pharmaceuticals Inc.	Common Stock	**	1,271,159
Rush Enterprises Inc.	Common Stock	**	4,577,003
RXO LLC	Common Stock	**	865,322
Saia, Inc.	Common Stock	**	5,334,867
Schneider National Inc.	Common Stock	**	3,468,329
Scholar Rock Holding Corporation	Common Stock	**	379,175
scPharmaceuticals Inc.	Common Stock	**	429,260
Selective Insurance Group Inc.	Common Stock	**	5,904,142
ShotSpotter, Inc.	Common Stock	**	1,492,437
Shutterstock Inc.	Common Stock	**	1,927,884
Signet Jewelers Ltd.	Common Stock	**	5,083,925
Simpson Manufacturing Co, Inc.	Common Stock	**	4,883,291
SiteOne Landscape Supply Inc.	Common Stock	**	7,020,125
SiTime Corp.	Common Stock	**	924,495
Skyline Champion Corp.	Common Stock	**	5,911,194
Sleep Number Corp.	Common Stock	**	271,323
Smith-Midland Corp.	Common Stock	**	962,827
Solarwinds Corp.	Common Stock	**	212,086
Spire Inc.	Common Stock	**	6,476,322
Sprout Social Inc.	Common Stock	**	7,333,780
Stag Industrial Inc.	Common Stock	**	10,181,588
Stewart Information Services Corp.	Common Stock	**	4,406,100
Stifel Financial Corp.	Common Stock	**	4,548,360
Stratasys Inc.	Common Stock	**	2,466,522
Stride Inc.	Common Stock	**	9,608,726
Supernus Pharmaceuticals Inc.	Common Stock	**	3,217,357
Techtarget Inc.	Common Stock	**	1,111,516
Topgolf Callaway Brands Corp.	Common Stock	**	2,532,538
Traverse Therapeutics Inc.	Common Stock	**	399,859
Trupanion, Inc.	Common Stock	**	2,529,138
Ultra Clean Holdings Inc.	Common Stock	**	2,733,974

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United Bankshares Inc.	Common Stock	**	5,304,904
United Therapeutics Corporation	Common Stock	**	1,947,840
Upland Software Inc.	Common Stock	**	1,029,482
UroGen Pharma Ltd.	Common Stock	**	675,587
Utah Medical Products Inc.	Common Stock	**	3,613,877
Utz Brands Inc.	Common Stock	**	8,089,343
Valmont Industries Inc.	Common Stock	**	4,116,950
Valvoline Inc.	Common Stock	**	4,376,246
Veeco Instruments Inc.	Common Stock	**	2,493,781
Verint Systems Inc.	Common Stock	**	2,404,267
Verona Pharma	Common Stock	**	1,075,604
WalkMe Ltd.	Common Stock	**	1,741,400
WD-40 Co.	Common Stock	**	4,437,881
WESCO International Inc.	Common Stock	**	4,586,481
Western Alliance BanCorp.	Common Stock	**	8,574,478
Willdan Group Inc.	Common Stock	**	1,522,032
WillScot Mobile Mini Holdings Corp.	Common Stock	**	7,195,323
Wintrust Financial Corp.	Common Stock	**	3,788,621
WNS (Holdings) Limited	Common Stock	**	8,535,945
Workiva Inc.	Common Stock	**	5,215,235
Y-mAbs Therapeutics, Inc.	Common Stock	**	675,338
Ziff Davis Inc.	Common Stock	**	2,441,228
Zions BanCorp.	Common Stock	**	7,046,323
Total Other Common Stocks			1,067,485,061

Cash Equivalent

* Bank of America, N.A. Merrill Lynch Bank Deposit	Cash Equivalent, 1.06%	**	20,806,602
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Mutual Fund

PIMCO	All Asset Class Institutional Fund	**	879,810,982
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Government Securities

Abu Dhabi Crude Oil Pipeline LLC	\$811,000 par, 4.60%, due November 2, 2047	**	719,763
California State Municipal Bond	\$1,015,000 par, 7.30%, due October 1, 2039	**	1,229,123
Connecticut Avenue Securities Trust	\$664,075 par, 7.02%, due July 25, 2043	**	670,975
Corporacion Nacional del Cobre de Chile	\$200,000 par, 6.3%, due September 8, 2053	**	196,160
Electricite de France (EDF)	\$1,616,000 par, 6.9%, due May 23, 2053	**	1,810,915
FHLMC, Freddie Mac	\$1,049,000 par, 6.25%, due July 15, 2032	**	1,213,099
FHLMC, Freddie Mac	\$976,456 par, 6.12%, due October 25, 2041	**	977,039
FHLMC, Freddie Mac	\$730,453 par, 3.00%, due April 1, 2050	**	647,811
FHLMC, Freddie Mac	\$727,104 par, 3.00%, due August 1, 2048	**	647,907
FHLMC, Freddie Mac	\$691,829 par, 2.00%, due June 1, 2036	**	625,481
FHLMC, Freddie Mac	\$690,506 par, 2.50%, due December 1, 2035	**	642,964
FHLMC, Freddie Mac	\$69,506 par, 3.50%, due October 1, 2047	**	64,379
FHLMC, Freddie Mac	\$677,793 par, 3.50%, due October 15, 2053	**	654,686
FHLMC, Freddie Mac	\$658,354 par, 3.00%, due January 1, 2050	**	583,728
FHLMC, Freddie Mac	\$655,916 par, 6.62%, due February 25, 2042	**	657,969
FHLMC, Freddie Mac	\$569,830 par, 3.50%, due March 1, 2048	**	529,591
FHLMC, Freddie Mac	\$566,961 par, 3.50%, due August 1, 2044	**	527,613
FHLMC, Freddie Mac	\$563,212 par, 2.00%, due December 31, 2049	**	515,905
FHLMC, Freddie Mac	\$561,438 par, 4.00%, due August 1, 2052	**	528,634

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FHLMC, Freddie Mac	\$5,923,054 par, 2.00%, due February 1, 2052	**	4,830,999
FHLMC, Freddie Mac	\$5,269,705 par, 3.50%, due September 25, 2044	**	5,022,458
FHLMC, Freddie Mac	\$481,542 par, 3.00%, due May 1, 2037	**	456,262
FHLMC, Freddie Mac	\$45,353 par, 6.02%, due December 25, 2033	**	45,325
FHLMC, Freddie Mac	\$44,762 par, 3.00%, due February 1, 2050	**	39,698
FHLMC, Freddie Mac	\$438,086 par, 3.00%, November 1, 2049	**	388,428
FHLMC, Freddie Mac	\$434,411 par, 0.00%, due June 1, 2036	**	392,456
FHLMC, Freddie Mac	\$411,916 par, 3.00%, due January 1, 2050	**	364,967
FHLMC, Freddie Mac	\$4,595,121 par, 2.00%, due November 1, 2051	**	3,715,109
FHLMC, Freddie Mac	\$4,391,421 par, 4.00%, due May 1, 2052	**	4,134,691
FHLMC, Freddie Mac	\$398,427 par, 2.50%, due July 1, 2050	**	329,652
FHLMC, Freddie Mac	\$366,810 par, 4.00%, due September 1, 2052	**	345,337
FHLMC, Freddie Mac	\$303,301 par, 3.00%, due September 1, 2050	**	270,425
FHLMC, Freddie Mac	\$3,715,598 par, 3.50%, due January 1, 2051	**	3,440,248
FHLMC, Freddie Mac	\$3,587,447 par, 2.00%, due May 1, 2051	**	2,906,554
FHLMC, Freddie Mac	\$3,453,343 par, 2.50%, due November 1, 2051	**	2,945,616
FHLMC, Freddie Mac	\$3,062,684 par, 4.00%, due July 1, 2049	**	2,945,089
FHLMC, Freddie Mac	\$289,978 par, 2.50%, due July 1, 2035	**	269,121
FHLMC, Freddie Mac	\$255,857 par, 3.00%, due February 1, 2050	**	227,588
FHLMC, Freddie Mac	\$236,780 par, 7.82%, due March 25, 2052	**	241,450
FHLMC, Freddie Mac	\$217,536 par, 3.00%, due December 1, 2049	**	192,927
FHLMC, Freddie Mac	\$2,749,296 par, 6.00%, due June 1, 2053	**	2,788,140
FHLMC, Freddie Mac	\$2,690,665 par, 2.00%, due February 25, 2052	**	2,351,838
FHLMC, Freddie Mac	\$2,664,746 par, 4.50%, due November 1, 2052	**	2,576,668
FHLMC, Freddie Mac	\$2,654,099 par, 5.50%, due June 1, 2053	**	2,663,057
FHLMC, Freddie Mac	\$2,626,919 par, 4.00%, due November 25, 2051	**	2,533,639
FHLMC, Freddie Mac	\$2,588,481 par, 2.50%, due August 1, 2051	**	2,189,031
FHLMC, Freddie Mac	\$2,563,569 par, 2.50%, due July 1, 2052	**	2,177,489
FHLMC, Freddie Mac	\$2,504,729 par, 2.50%, due February 1, 2052	**	2,117,344
FHLMC, Freddie Mac	\$2,492,171 par, 2.50%, due April 1, 2052	**	2,124,942
FHLMC, Freddie Mac	\$2,429,375 par, 3.00%, June 1, 2050	**	2,164,466
FHLMC, Freddie Mac	\$2,410,401 par, 2.00%, due February 1, 2052	**	1,872,337
FHLMC, Freddie Mac	\$2,113,964 par, 2.50%, due May 1, 2051	**	1,784,135
FHLMC, Freddie Mac	\$2,060,471 par, 3.50%, due June 1, 2052	**	1,906,769
FHLMC, Freddie Mac	\$190,274 par, 2.50%, due June 1, 2051	**	160,038
FHLMC, Freddie Mac	\$145,189 par, 2.00%, due November 1, 2051	**	117,775
FHLMC, Freddie Mac	\$132,999 par, 4.00%, due August 1, 2048	**	126,995
FHLMC, Freddie Mac	\$126,518 par, 2.00%, due November 1, 2051	**	102,629
FHLMC, Freddie Mac	\$1,822,223 par, 3.50%, due January 25, 2051	**	1,738,406
FHLMC, Freddie Mac	\$1,711,453 par, 2.00%, due August 1, 2051	**	1,386,264
FHLMC, Freddie Mac	\$1,655,277 par, 2.00%, due August 1, 2035	**	1,493,015
FHLMC, Freddie Mac	\$1,623,030 par, 3.00%, July 1, 2050	**	1,438,331
FHLMC, Freddie Mac	\$1,606,553 par, 6.50%, due October 1, 2053	**	1,646,939
FHLMC, Freddie Mac	\$1,600,655 par, 2.00%, due December 1, 2051	**	1,305,562
FHLMC, Freddie Mac	\$1,511,835 par, 2.50%, due February 1, 2052	**	1,274,233
FHLMC, Freddie Mac	\$1,482,595 par, 4.50%, due September 1, 2050	**	1,452,457
FHLMC, Freddie Mac	\$1,316,506 par, 3.50%, due March 1, 2048	**	1,221,802
FHLMC, Freddie Mac	\$1,261,002 par, 2.00%, due December 1, 2051	**	1,020,175

FHLMC, Freddie Mac	\$1,199,468 par, 2.00%, due September 1, 2050	**	979,155
FHLMC, Freddie Mac	\$1,156,151 par, 5.00%, due October 1, 2052	**	1,142,455
FHLMC, Freddie Mac	\$1,112,791 par, 2.50%, due February 1, 2052	**	941,927
FHLMC, Freddie Mac	\$1,101,081 par, 2.50%, due June 1, 2051	**	926,131
FHLMC, Freddie Mac	\$1,002,339 par, 1.50%, due June 1, 2037	**	877,458
FHLMC, Freddie Mac	\$901,000 par, 3.51%, due March 1, 2029	**	866,495
FHLMC, Freddie Mac	\$656,000 par, 1.64%, due February 25, 2030	**	563,171
FHLMC, Freddie Mac	\$364,000 par, variable rate, due July 25, 2028	**	357,550
FHLMC, Freddie Mac	\$360,000 par, variable rate, due October 25, 2028	**	354,582
FHLMC, Freddie Mac	\$2,444,000 par, 3.90%, due April 25, 2028	**	2,398,698
FNMA, Fannie Mae	\$2,103,000 par, 1.63%, due January 7, 2025	**	2,042,748
FNMA, Fannie Mae	\$1,632,000 par, 2.63%, due September 6, 2024	**	1,608,104
FNMA, Fannie Mae	\$949,626 par, 3.50%, due February 1, 2047	**	884,363
FNMA, Fannie Mae	\$915,622 par, 2.50%, due August 1, 2050	**	771,388
FNMA, Fannie Mae	\$911,898 par, 4.50%, due January 1, 2053	**	881,508
FNMA, Fannie Mae	\$90,780 par, 2.00%, due October 1, 2051	**	73,650
FNMA, Fannie Mae	\$9,260,000 par, 2.00%, TBA	**	7,465,488
FNMA, Fannie Mae	\$9,200,000 par, 3.50%, TBA	**	8,372,683
FNMA, Fannie Mae	\$846,032 par, 3.50%, due June 1, 2044	**	786,815
FNMA, Fannie Mae	\$8,070,000 par, 6.00%, TBA	**	8,180,490
FNMA, Fannie Mae	\$797,309 par, 3.00%, due November 1, 2049	**	706,548
FNMA, Fannie Mae	\$774,803 par, 2.50%, due July 1, 2050	**	652,754
FNMA, Fannie Mae	\$763,220 par, 1.50%, due November 1, 2036	**	667,744
FNMA, Fannie Mae	\$753,725 par, 3.00% due March 1, 2050	**	667,924
FNMA, Fannie Mae	\$752,759 par, 3.00%, due July 1, 2049	**	668,314
FNMA, Fannie Mae	\$740,777 par, 2.00%, due April 1, 2052	**	601,756
FNMA, Fannie Mae	\$737,976 par, 3.50%, due October 1, 2048	**	683,573
FNMA, Fannie Mae	\$719,279 par, 3.00%, due August 1, 2034	**	681,551
FNMA, Fannie Mae	\$702,421 par, 2.50%, due June 1, 2050	**	591,769
FNMA, Fannie Mae	\$7,650,000 par, 3.00%, TBA	**	6,694,945
FNMA, Fannie Mae	\$7,441,411 par, 1.50%, due January 1, 2051	**	5,733,258
FNMA, Fannie Mae	\$696,924 par, 2.50%, due April 1, 2051	**	587,134
FNMA, Fannie Mae	\$69,492 par, 3.50%, due June 1, 2047	**	64,370
FNMA, Fannie Mae	\$644,737 par, 2.00%, due February 1, 2052	**	523,053
FNMA, Fannie Mae	\$640,513 par, 3.00%, due October 1, 2034	**	606,916
FNMA, Fannie Mae	\$633,041 par, 3.00%, due August 1, 2050	**	556,497
FNMA, Fannie Mae	\$621,253 par, 2.50%, due July 1, 2051	**	522,599
FNMA, Fannie Mae	\$617,681 par, 3.00%, due September 1, 2050	**	550,188
FNMA, Fannie Mae	\$6,170,494 par, 2.00%, due March 1, 2052	**	5,020,973
FNMA, Fannie Mae	\$597,591 par, 2.00%, due November 1, 2050	**	487,177
FNMA, Fannie Mae	\$587,621 par, 2.50%, due August 1, 2035	**	545,353
FNMA, Fannie Mae	\$576,746 par, 2.00%, due October 1, 2051	**	470,731
FNMA, Fannie Mae	\$573,811 par, 4.50%, due September 1, 2050	**	558,493
FNMA, Fannie Mae	\$55,584 par, 2.00%, due February 1, 2051	**	45,325
FNMA, Fannie Mae	\$539,132 par, 2.50%, due March 1, 2051	**	453,530
FNMA, Fannie Mae	\$525,000 par, 2.00%, TBA	**	471,143
FNMA, Fannie Mae	\$519,854 par, 4.62%, due January 25, 2044	**	520,389
FNMA, Fannie Mae	\$518,676 par, 3.00%, due May 1, 2050	**	459,724
FNMA, Fannie Mae	\$5,026,951 par, 5.00%, due March 1, 2053	**	4,966,142
FNMA, Fannie Mae	\$5,006,096 par, 2.00%, due January 1, 2052	**	4,047,394
FNMA, Fannie Mae	\$485,000 par, 3.00%, TBA	**	456,658
FNMA, Fannie Mae	\$479,622 par, 2.00%, due October 1, 2050	**	386,943

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FNMA, Fannie Mae	\$414,526 par, 3.00%, due July 1, 2051	**	366,087
FNMA, Fannie Mae	\$401,611 par, 3.00%, due January 1, 2050	**	356,177
FNMA, Fannie Mae	\$4,890,000 par, 4.50%, TBA	**	4,727,635
FNMA, Fannie Mae	\$4,860,000 par, 5.5%, TBA	**	4,873,833
FNMA, Fannie Mae	\$4,835,000 par, TBA	**	4,771,665
FNMA, Fannie Mae	\$4,642,400 par, 2.00%, due October 1, 2051	**	3,753,886
FNMA, Fannie Mae	\$4,303,424 par, 4.00%, due June 1, 2052	**	4,050,976
FNMA, Fannie Mae	\$4,014,845 par, 2.00%, due February 1, 2037	**	3,622,914
FNMA, Fannie Mae	\$38,298 par, floating rate, due October 25, 2041	**	38,287
FNMA, Fannie Mae	\$374,693 par, 3.00%, due July 1, 2050	**	333,818
FNMA, Fannie Mae	\$362,167 par, 4.50%, due February 1, 2051	**	351,192
FNMA, Fannie Mae	\$344,915 par, 1.50%, due September 1, 2036	**	302,003
FNMA, Fannie Mae	\$343,267 par, 3.50%, due February 1, 2046	**	319,234
FNMA, Fannie Mae	\$340,428 par, 2.50%, due August 1, 2051	**	288,581
FNMA, Fannie Mae	\$336,771 par, 2.00%, due February 1, 2051	**	272,739
FNMA, Fannie Mae	\$334,501 par, 4.00%, due April 25, 2041	**	330,172
FNMA, Fannie Mae	\$329,447 par, 2.50%, due June 1, 2050	**	277,545
FNMA, Fannie Mae	\$307,913 par, 2.00%, due April 1, 2036	**	276,494
FNMA, Fannie Mae	\$3,720,900 par, 2.00%, due January 1, 2051	**	3,013,423
FNMA, Fannie Mae	\$3,660,000 par, 6.50%, TBA	**	3,746,614
FNMA, Fannie Mae	\$3,537,283 par, 3.50%, due June 1, 2052	**	3,232,549
FNMA, Fannie Mae	\$3,525,124 par, 2.00%, due December 1, 2050	**	2,860,361
FNMA, Fannie Mae	\$3,485,000 par, 7.00%, due February 1, 2024	**	3,594,138
FNMA, Fannie Mae	\$3,374,476 par, 2.00%, due February 1, 2052	**	2,788,636
FNMA, Fannie Mae	\$3,072,069 par, 2.50%, due August 1, 2051	**	2,612,352
FNMA, Fannie Mae	\$297,472 par, 3.50%, due January 1, 2048	**	275,425
FNMA, Fannie Mae	\$282,849 par, 3.00%, due December 1, 2047	**	252,826
FNMA, Fannie Mae	\$271,679 par, 2.00%, due October 1, 2041	**	231,182
FNMA, Fannie Mae	\$262,802 par, 2.50%, due September 1, 2051	**	225,926
FNMA, Fannie Mae	\$261,907 par, 2.50%, due September 1, 2051	**	213,181
FNMA, Fannie Mae	\$26,138 par, 4.50%, due January 1, 2030	**	25,915
FNMA, Fannie Mae	\$240,800 par, 2.50%, due October 1, 2034	**	223,843
FNMA, Fannie Mae	\$237,893 par, 3.00%, due July 1, 2049	**	211,354
FNMA, Fannie Mae	\$223,560 par, 3.00%, due October 1, 2035	**	210,891
FNMA, Fannie Mae	\$221,078 par, 2.00%, due May 1, 2051	**	171,791
FNMA, Fannie Mae	\$216,619 par, 3.00%, due May 1, 2036	**	205,254
FNMA, Fannie Mae	\$206,395 par, 3.00%, due December 1, 2049	**	183,074
FNMA, Fannie Mae	\$2,962,605 par, 2.50%, due May 1, 2050	**	2,495,915
FNMA, Fannie Mae	\$2,872,165 par, 5.50%, due March 1, 2053	**	2,886,474
FNMA, Fannie Mae	\$2,861,608 par, 2.00%, due February 1, 2052	**	2,311,810
FNMA, Fannie Mae	\$2,818,352 par, 4.50%, due October 1, 2052	**	2,734,395
FNMA, Fannie Mae	\$2,659,220 par, 5.00%, due February 1, 2053	**	2,626,703
FNMA, Fannie Mae	\$2,623,714 par, 5.50%, due February 1, 2053	**	2,631,352
FNMA, Fannie Mae	\$2,541,477 par, 2.50%, due September 1, 2050	**	2,147,896
FNMA, Fannie Mae	\$2,479,484 par, 2.50%, due September 1, 2050	**	2,052,032
FNMA, Fannie Mae	\$2,460,868 par, 4.00%, due November 1, 2047	**	2,364,844
FNMA, Fannie Mae	\$2,409,471 par, 3.00%, due February 1, 2050	**	2,136,875
FNMA, Fannie Mae	\$2,404,170 par, 2.00%, due May 1, 2036	**	2,173,649
FNMA, Fannie Mae	\$2,386,377 par, 1.50%, due December 1, 2050	**	1,830,699

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FNMA, Fannie Mae	\$2,378,122 par, 2.50%, due December 1, 2034	**	2,212,973
FNMA, Fannie Mae	\$2,310,374 par, 2.00%, due June 1, 2041	**	1,981,927
FNMA, Fannie Mae	\$2,292,722 par, 1.50%, due November 1, 2051	**	1,765,837
FNMA, Fannie Mae	\$2,290,740 par, 2.50%, due December 1, 2051	**	1,936,887
FNMA, Fannie Mae	\$2,277,184 par, 3.00%, due February 1, 2051	**	1,995,372
FNMA, Fannie Mae	\$2,230,000 par, 4.00%, TBA	**	2,098,938
FNMA, Fannie Mae	\$2,046,385 par, 2.00%, due April 1, 2042	**	1,735,034
FNMA, Fannie Mae	\$2,025,829 par, 3.00%, due July 1, 2051	**	1,776,071
FNMA, Fannie Mae	\$2,004,044 par, 2.50%, due April 1, 2042	**	1,749,691
FNMA, Fannie Mae	\$190,584 par, 2.00%, due March 1, 2037	**	171,979
FNMA, Fannie Mae	\$168,698 par, 3.50%, due August 1, 2043	**	156,913
FNMA, Fannie Mae	\$162,989 par, 3.00%, due April 1, 2036	**	151,913
FNMA, Fannie Mae	\$152,479 par, 2.00%, due September 1, 2035	**	137,860
FNMA, Fannie Mae	\$139,880 par, 3.00%, due December 1, 2049	**	124,101
FNMA, Fannie Mae	\$122,387 par, 2.00%, due September 1, 2050	**	99,497
FNMA, Fannie Mae	\$116,224 par, 3.00%, due November 1, 2050	**	103,029
FNMA, Fannie Mae	\$113,374 par, 3.00%, due May 1, 2050	**	101,027
FNMA, Fannie Mae	\$11,530,000 par, 2.50%, TBA	**	9,694,851
FNMA, Fannie Mae	\$1,957,024 par, 3.50%, due April 1, 2052	**	1,805,416
FNMA, Fannie Mae	\$1,911,328 par, 4.00%, due June 1, 2048	**	1,826,197
FNMA, Fannie Mae	\$1,881,960 par, 2.00%, due February 1, 2052	**	1,521,232
FNMA, Fannie Mae	\$1,847,578 par, 3.00%, due September 1, 2050	**	1,629,417
FNMA, Fannie Mae	\$1,843,553 par, 2.50%, due July 1, 2050	**	1,553,119
FNMA, Fannie Mae	\$1,800,830 par, 2.00%, due February 1, 2052	**	1,456,952
FNMA, Fannie Mae	\$1,779,098 par, 3.00%, due February 1, 2050	**	1,572,864
FNMA, Fannie Mae	\$1,675,012 par, 5.00%, due March 1, 2062	**	1,669,375
FNMA, Fannie Mae	\$1,624,626 par, 2.00%, due August 1, 2051	**	1,314,054
FNMA, Fannie Mae	\$1,555,546 par, 2.50%, due February 1, 2051	**	1,313,456
FNMA, Fannie Mae	\$1,516,518 par, 2.00%, due April 1, 2052	**	1,229,740
FNMA, Fannie Mae	\$1,507,106 par, due December 25, 2041	**	1,506,381
FNMA, Fannie Mae	\$1,497,326 par, 2.50%, due September 1, 2035	**	1,389,569
FNMA, Fannie Mae	\$1,478,940 par, 3.00%, due December 1, 2049	**	1,310,588
FNMA, Fannie Mae	\$1,476,630 par, 2.50%, due June 1, 2050	**	1,244,006
FNMA, Fannie Mae	\$1,445,370 par, 2.00%, due March 1, 2051	**	1,169,579
FNMA, Fannie Mae	\$1,419,891 par, 1.50%, due May 1, 2037	**	1,242,141
FNMA, Fannie Mae	\$1,416,306 par, 2.00%, due June 25, 2046	**	1,235,666
FNMA, Fannie Mae	\$1,347,440 par, 6.96%, due June 25, 2043	**	1,364,248
FNMA, Fannie Mae	\$1,295,781 par, 2.50%, due July 1, 2036	**	1,205,863
FNMA, Fannie Mae	\$1,280,916 par, 4.00%, due December 1, 2052	**	1,216,854
FNMA, Fannie Mae	\$1,253,087 par, 3.00%, due March 1, 2037	**	1,183,023
FNMA, Fannie Mae	\$1,246,545 par, 3.00%, due November 1, 2049	**	1,105,158
FNMA, Fannie Mae	\$1,244,795 par, 2.00%, due March 1, 2037	**	1,127,069
FNMA, Fannie Mae	\$1,219,233 par, 2.50%, due May 1, 2051	**	1,025,631
FNMA, Fannie Mae	\$1,202,938 par, 2.50%, due October 1, 2051	**	1,011,899
FNMA, Fannie Mae	\$1,185,000 par, 5.00%, TBA	**	1,188,333
FNMA, Fannie Mae	\$1,139,167 par, 2.50%, due June 1, 2050	**	959,710
FNMA, Fannie Mae	\$1,092,015 par, 2.00%, due August 1, 2036	**	981,569
FNMA, Fannie Mae	\$1,046,736 par, 2.50%, due August 1, 2035	**	974,021

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FNMA, Fannie Mae	\$1,015,000 par, 1.50%, TBA	**	887,404
Freeport Indonesia	\$242,000 par, 6.20%, due April 14, 2052	**	233,557
Freeport Indonesia	\$1,233,000 par, 5.32%, due April 14, 2032	**	1,199,272
GNMA, Ginnie Mae	\$943,245 par, 3.50%, due May 20, 2047	**	880,928
GNMA, Ginnie Mae	\$932,173 par, 3.00%, due July 20, 2051	**	833,659
GNMA, Ginnie Mae	\$931,668 par, 3.50%, due July 20, 2047	**	870,131
GNMA, Ginnie Mae	\$88,239 par, 3.50%, due April 20, 2047	**	82,246
GNMA, Ginnie Mae	\$842,509 par, 3.50%, due February 20, 2047	**	785,549
GNMA, Ginnie Mae	\$78,544 par, 3.50%, due August 20, 2047	**	73,300
GNMA, Ginnie Mae	\$67,587 par, 3.50%, due August 20, 2046	**	63,146
GNMA, Ginnie Mae	\$650,668 par, 3.50%, due March 20, 2046	**	607,957
GNMA, Ginnie Mae	\$552,158 par, 3.00%, due July 20, 2049	**	497,807
GNMA, Ginnie Mae	\$507,054 par, 3.50%, due April 20, 2046	**	473,743
GNMA, Ginnie Mae	\$447,380 par, 4.00%, due June 20, 2047	**	430,414
GNMA, Ginnie Mae	\$446,428 par, 4.00%, due July 20, 2045	**	431,406
GNMA, Ginnie Mae	\$421,573 par, 4.00%, due December 20, 2047	**	404,392
GNMA, Ginnie Mae	\$400,811 par, 3.50%, due November 20, 2047	**	373,338
GNMA, Ginnie Mae	\$4,621,425 par, 2.50%, due November 20, 2051	**	3,995,454
GNMA, Ginnie Mae	\$4,455,470 par, 2.50%, due February 20, 2051	**	3,858,409
GNMA, Ginnie Mae	\$4,398,297 par, 4.50%, due January 20, 2053	**	4,282,794
GNMA, Ginnie Mae	\$3,798,129 par, 2.50%, due December 20, 2051	**	3,283,984
GNMA, Ginnie Mae	\$3,775,774 par, 2.00%, due October 20, 2051	**	3,145,576
GNMA, Ginnie Mae	\$3,735,711 par, 2.00%, due November 20, 2051	**	3,110,413
GNMA, Ginnie Mae	\$3,080,000 par, TBA	**	3,099,700
GNMA, Ginnie Mae	\$295,406 par, 4.00%, due September 20, 2047	**	283,864
GNMA, Ginnie Mae	\$252,131 par, 3.50%, due December 20, 2047	**	235,627
GNMA, Ginnie Mae	\$2,888,402 par, 3.00%, due August 20, 2051	**	2,586,413
GNMA, Ginnie Mae	\$2,710,040 par, 2.50%, due September 20, 2051	**	2,343,200
GNMA, Ginnie Mae	\$2,630,000 par, TBA	**	2,612,515
GNMA, Ginnie Mae	\$2,021,604 par, 3.00%, due January 20, 2050	**	1,820,277
GNMA, Ginnie Mae	\$175,287 par, 3.50%, due March 20, 2047	**	163,706
GNMA, Ginnie Mae	\$163,647 par, 2.50%, due January 20, 2051	**	141,448
GNMA, Ginnie Mae	\$156,264 par, 3.00%, due April 20, 2049	**	141,094
GNMA, Ginnie Mae	\$117,684 par, 4.00%, due May 20, 2047	**	113,222
GNMA, Ginnie Mae	\$114,627 par, 4.00%, due January 20, 2048	**	110,158
GNMA, Ginnie Mae	\$10,435,000 par, 2.00%, TBA	**	8,689,147
GNMA, Ginnie Mae	\$1,735,000 par, 4.50%, TBA	**	1,689,150
GNMA, Ginnie Mae	\$1,673,290 par, 3.00%, due October 20, 2049	**	1,507,368
GNMA, Ginnie Mae	\$1,652,973 par, 3.00%, due November 20, 2049	**	1,488,895
GNMA, Ginnie Mae	\$1,641,024 par, 3.50%, due February 20, 2046	**	1,533,804
GNMA, Ginnie Mae	\$1,620,000 par, 3.00%, TBA	**	1,446,989
GNMA, Ginnie Mae	\$1,445,901 par, 3.00%, due May 20, 2051	**	1,295,332
GNMA, Ginnie Mae	\$1,383,346 par, 4.00%, due August 20, 2045	**	1,342,327
GNMA, Ginnie Mae	\$1,310,000 par, 2.50%, TBA	**	1,132,507
GNMA, Ginnie Mae	\$1,306,139 par, 3.00%, due September 20, 2051	**	1,167,700
GNMA, Ginnie Mae	\$1,301,247 par, 3.50%, due May 20, 2046	**	1,215,728
GNMA, Ginnie Mae	\$1,260,000 par, 3.50%, TBA	**	1,162,247
GNMA, Ginnie Mae	\$1,217,339 par, 2.50%, due December 20, 2050	**	1,054,714
GNMA, Ginnie Mae	\$1,192,559 par, 3.50%, due April 20, 2048	**	1,110,895

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GNMA, Ginnie Mae	\$1,171,590 par, 4.00%, due July 20, 2047	**	1,127,159
GNMA, Ginnie Mae	\$1,165,000 par, 4.00%, TBA	**	1,106,724
GNMA, Ginnie Mae	\$1,088,177 par, 4.00%, due November 20, 2052	**	1,033,420
Idaho Energy Resources Authority Transmission Facilities	\$1,035,000 par, 2.86%, due September 1, 2046	**	738,391
Illinois State Taxable Pension	\$4,595,000 par, 5.10%, due June 1, 2033	**	4,564,201
New Jersey State Transportation Trust Fund Authority	\$2,270,000 par, 5.75%, due December 15, 2028	**	2,313,592
Panama Republic	\$1,776,000 par, 4.50%, due January 19, 2063	**	1,107,981
Petroleos De Venezuela	\$8,600,000 par, 0.00%, October 28, 2022	**	639,591
Qatar Petroleum	\$1,196,000 par, 3.13%, due July 12, 2041	**	884,944
Romania	\$884,000 par, 5.87%, due January 30, 2053	**	892,783
Saudi Arabia, Kingdom	\$4,931,000 par, 4.75%, due January 16, 2030	**	4,917,637
Saudi Arabia, Kingdom	\$1,478,000 par, 5.75%, due January 16, 2054	**	1,452,445
Tennessee Valley Authority	\$1,924,000 par, 0.75%, due May 15, 2025	**	1,831,948
Texas Natural Gas Securitization Finance Corporation	\$4,047,000 par, 5.10%, due April 1, 2035	**	4,133,336
Texas Natural Gas Securitization Finance Corporation	\$2,519,000 par, 5.17%, due April 1, 2041	**	2,623,128
U.S. Treasury	\$9,914,000 par, 2.38%, due February 15, 2042	**	7,502,110
U.S. Treasury	\$9,787,000 par, 3.75%, due December 31, 2028	**	9,731,184
U.S. Treasury	\$9,239,000 par, 4.12%, due July 31, 2028	**	9,326,698
U.S. Treasury	\$9,149,000 par, 4.00%, due January 31, 2029	**	9,204,037
U.S. Treasury	\$8,878,000 par, 4.63%, due September 30, 2028	**	9,151,970
U.S. Treasury	\$8,308,000 par, 3.13%, due May 15, 2048	**	6,767,775
U.S. Treasury	\$8,253,000 par, 4.00%, due November 15, 2042	**	7,922,558
U.S. Treasury	\$8,130,000 par, 2.75%, due April 30, 2027	**	7,828,618
U.S. Treasury	\$7,874,000 par, 2.00%, due November 15, 2041	**	5,623,143
U.S. Treasury	\$7,451,000 par, 3.88%, due December 31, 2027	**	7,436,447
U.S. Treasury	\$7,317,000 par, 3.88%, due August 15, 2033	**	7,273,555
U.S. Treasury	\$7,218,000 par, 3.50%, due February 15, 2053	**	6,480,411
U.S. Treasury	\$7,117,000 par, 4.88%, due October 31, 2028	**	7,417,248
U.S. Treasury	\$7,028,000 par, 3.62%, due May 15, 2053	**	6,315,317
U.S. Treasury	\$6,557,000 par, 3.25%, due May 15, 2042	**	5,677,696
U.S. Treasury	\$6,320,000 par, 4.37%, due November 30, 2028	**	6,458,744
U.S. Treasury	\$5,957,000 par, 3.38%, due August 15, 2042	**	5,244,254
U.S. Treasury	\$5,953,000 par, 2.75%, due July 31, 2027	**	5,719,996
U.S. Treasury	\$5,723,000 par, 2.25%, due May 15, 2041	**	4,297,615
U.S. Treasury	\$5,718,000 par, 4.00%, due November 15, 2052	**	5,493,747
U.S. Treasury	\$5,351,000 par, 4.13%, due September 30, 2027	**	5,383,608
U.S. Treasury	\$5,321,000 par, 3.25%, due June 30, 2027	**	5,202,109
U.S. Treasury	\$4,391,000 par, 4.37%, due August 15, 2043	**	4,422,560
U.S. Treasury	\$4,301,000 par, 2.00%, due August 15, 2051	**	2,717,358
U.S. Treasury	\$4,221,000 par, 4.00%, due June 30, 2028	**	4,237,983
U.S. Treasury	\$4,093,000 par, 3.87%, due February 15, 2043	**	3,853,016

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U.S. Treasury	\$3,982,000 par, 2.88%, due May 15, 2052	**	3,076,251
U.S. Treasury	\$3,793,000 par, 1.88%, due February 15, 2041	**	2,685,177
U.S. Treasury	\$3,713,000 par, 4.38%, due November 15, 2039	**	3,813,657
U.S. Treasury	\$3,674,000 par, 2.38%, due November 15, 2049	**	2,564,911
U.S. Treasury	\$3,554,000 par, 2.25%, due May 15, 2051	**	2,459,757
U.S. Treasury	\$3,436,000 par, 3.00%, due August 15, 2052	**	2,724,775
U.S. Treasury	\$3,335,000 par, 1.88%, due February 15, 2051	**	2,046,856
U.S. Treasury	\$3,244,000 par, 1.63%, due November 15, 2050	**	1,867,961
U.S. Treasury	\$3,104,000 par, 1.13%, due August 15, 2040	**	1,950,549
U.S. Treasury	\$26,918,000 par, 4.00%, due January 31, 2031	**	27,056,796
U.S. Treasury	\$25,199,000 par, 4.50%, due November 15, 2033	**	26,313,268
U.S. Treasury	\$24,218,000 par, 4.25%, due January 31, 2026	**	24,229,352
U.S. Treasury	\$2,985,000 par, 1.38%, due November 15, 2040	**	1,950,045
U.S. Treasury	\$2,521,000 par, 1.75%, due August 15, 2041	**	1,730,332
U.S. Treasury	\$19,285,000 par, 4.00%, due January 15, 2027	**	19,280,480
U.S. Treasury	\$13,223,000 par, 3.62%, due May 31, 2028	**	13,078,373
U.S. Treasury	\$12,716,000 par, 3.88%, due November 30, 2027	**	12,685,700
U.S. Treasury	\$12,383,000 par, 3.50%, due January 31, 2028	**	12,190,967
U.S. Treasury	\$11,798,000 par, 4.37%, due August 31, 2028	**	12,036,264
U.S. Treasury	\$11,741,000 par, 4.75%, due November 15, 2043	**	12,428,949
U.S. Treasury	\$11,634,000 par, 4.13%, due October 31, 2027	**	11,706,713
U.S. Treasury	\$11,437,000 par, 4.00%, due August 15, 2053	**	11,245,788
U.S. Treasury	\$11,306,000 par, 4.00%, due February 29, 2028	**	11,338,240
U.S. Treasury	\$1,984,000 par, 4.5%, due May 15, 2038	**	2,081,728
U.S. Treasury	\$1,790,000 par, 3.88%, due December 31, 2030	**	1,771,820
U.S. Treasury	\$1,537,000 par, 3.5%, due April 30, 2028	**	1,512,324
United Mexican States	\$583,000 par, 6.33%, due May 4, 2053	**	581,137
United Mexican States	\$1,374,000 par, 6.4%, due May 7, 2054	**	1,383,248
Wisconsin Treasury Security	\$4,145,000 par, 3.87%, due May 15, 2043	**	3,900,186
Total Government Securities			819,161,539
Corporate Bonds			
Abbvie Inc.	\$2,032,000 par, 2.60%, due November 21, 2024	**	1,989,541
Aircastle Limited	\$1,675,000 par, 6.50%, due July 18, 2028	**	1,715,785
Amerada Hess Corporation	\$2,022,000 par, 7.88%, due October 1, 2029	**	2,309,495
Ameren Corporation	\$1,170,000 par, 2.50%, due September 15, 2024	**	1,146,742
Ameren Corporation	\$2,252,000 par, 5.00%, due January 15, 2029	**	2,264,843
Ameren Corporation	\$2,109,000 par, 5.70%, due December 1, 2026	**	2,155,699
American Electric Power	\$1,604,000 par, 5.70% due August 15, 2025	**	1,616,335
Amgen Inc.	\$344,000 par, 5.60%, due March 1, 2043	**	353,939
Amgen Inc.	\$3,014,000 par, 5.65%, due March 2, 2053	**	3,105,366
Anglo American Capital PLC	\$2,263,000 par, 2.88%, due March 17, 2031	**	1,925,144

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Apache Corporation	\$1,817,000 par, 5.10%, due September 1, 2040	**	1,558,514
AT&T Inc.	\$3,105,000 par, 3.50%, due September 15, 2053	**	2,217,539
AT&T Inc.	\$2,776,000 par, 2.55%, due December 1, 2033	**	2,252,106
AT&T Inc.	\$1,304,000 par, 5.40%, due February 15, 2034	**	1,337,645
Banco Santander, S.A.	\$1,727,000 par, 6.92%, due August 8, 2033	**	1,824,151
Banco Santander, S.A.	\$1,600,000 par, 6.94%, due November 7, 2033	**	1,773,348
* Bank of America Corporation	\$4,423,000 par, 2.30%, due July 21, 2032	**	3,631,217
* Bank of America Corporation	\$4,643,000 par, 5.20%, due April 25, 2029	**	4,680,979
* Bank of America Corporation	\$1,787,000 par, 5.93%, due September 15, 2027	**	1,825,373
* Bank of America Corporation	\$1,626,000 par, 5.47%, due January 23, 2035	**	1,655,836
Banque Federative du Credit Mutuel	\$4,109,000 par, 5.90%, due July 13, 2026	**	4,195,000
BHP Billiton Finance (USA) Ltd	\$520,000 par, 5.25%, due September 8, 2026	**	529,750
BHP Billiton Finance (USA) Ltd	\$1,015,000 par, 4.87%, due February 27, 2026	**	1,020,492
BNP Paribas	\$3,114,000 par, 5.18%, due January 9, 2030	**	3,132,727
Boeing Co.	\$5,135,000 par, 5.81%, due May 1, 2050	**	5,142,418
Boston Properties Limited	\$1,621,000 par, 3.40%, due June 21, 2029	**	1,455,579
Broadcom Inc.	\$456,000 par, 3.14%, due November 15, 2035	**	374,840
Broadcom Inc.	\$1,301,000 par, 2.60%, due February 15, 2033	**	1,068,699
Broadcom Inc.	\$1,041,000 par, 6.75%, due November 1, 2029	**	1,123,904
Burlington Northern Santa Fe, LLC	\$1,894,000 par, 5.20%, due April 15, 2054	**	1,930,382
Camden Property Trust	\$2,442,000 par, 4.90%, due January 15, 2034	**	2,406,075
Capital One Financial Corporation	\$1,594,000 par, 7.62%, due October 30, 2031	**	1,760,750
Centene Corp.	\$999,000 par, 2.45%, due July 15, 2028	**	888,950
CenterPoint Energy Resources Corp	\$1,491,000 par, 5.25%, due March 1, 2028	**	1,526,634
Charter Communications, Inc	\$862,000 par, 4.80%, due March 1, 2050	**	658,057
Charter Communications, Inc	\$433,000 par, 5.75%, due April 1, 2048	**	377,505
Citigroup Inc.	\$731,000 par, 6.17%, due May 25, 2034	**	758,231
Citibank N.A.	\$1,932,000 par, 5.49%, due December 4, 2026	**	1,968,822
CK Hutchison International	\$201,000 par, 3.13%, due April 15, 2041	**	154,521
CNH Industrial Capital LLC	\$2,741,000 par, 5.50%, due January 12, 2029	**	2,818,814
Comcast Corp.	\$620,000 par, 5.35%, due May 15, 2053	**	631,945
Comcast Corp.	\$1,426,000 par, 2.89%, due November 1, 2051	**	944,058
Corporacion Nacional del Cobre de Chile	\$2,555,000 par, 3.63%, due August 1, 2027	**	2,414,488
Credit Suisse AG New York Branch	\$2,008,000 par, 4.75%, due August 9, 2024	**	1,997,145
Crestwood Midstream Partners L.P./Corp.	\$725,000 par, 5.75%, due April 1, 2025	**	724,667
CVS Health Corporation	\$2,108,000 par, 5.88%, due June 1, 2053	**	2,174,393
Darden Restaurants, Inc	\$2,381,000 par, 6.30%, due October 10, 2033	**	2,534,934
DCP Midstream Operating	\$3,980,000 par, 5.63%, due July 15, 2027	**	4,055,361
DCP Midstream Operating	\$3,588,000 par, 5.13%, due May 15, 2029	**	3,620,898
DPL Inc.	\$1,706,000 par, 4.13%, due July 1, 2025	**	1,661,383
DTE Energy Co.	\$4,072,000 par, 4.22%, due November 1, 2024	**	4,029,391
DTE Energy Co.	\$1,124,000 par, 2.53%, due October 1, 2024	**	1,100,712
Duke Energy Corp.	\$2,750,000 par, 2.65%, due September 1, 2026	**	2,614,795
Duke Energy Florida LLC	\$2,286,000 par, 6.20%, due November 15, 2053	**	2,558,168

Edison International	\$3,276,000 par, 6.95%, due November 15, 2029	**	3,558,153
Enbridge Inc.	\$1,454,000 par, 4.25%, due December 1, 2026	**	1,436,058
Enel Finance America	\$996,000 par, 7.10%, due October 14, 2027	**	1,064,380
Enel Finance International	\$974,000 par, 7.75%, due October 14, 2052	**	1,199,581
Enel Finance International	\$4,687,000 par, 3.50%, due April 6, 2028	**	4,417,944
Enel Finance International	\$1,675,000 par, 6.80%, due October 14, 2025	**	1,717,312
Energy Transfer LP	\$908,000 par, 5.00%, due May 15, 2050	**	808,527
Energy Transfer LP	\$2,049,000 par, 5.95%, due May 15, 2054	**	2,054,826
ERAC USA Finance LLC	\$572,000 par, 5.40%, due May 1, 2053	**	593,948
ERAC USA Finance LLC	\$1,422,000 par, 4.60%, due May 1, 2028	**	1,414,905
Eversource Energy, Inc.	\$2,601,000 par, 5.95%, due February 1, 2029	**	2,705,116
Eversource Energy, Inc.	\$1,815,000 par, 5.45%, due March 1, 2028	**	1,847,860
Eversource Energy, Inc.	\$1,024,000 par, 4.75%, due May 15, 2026	**	1,017,576
FirstEnergy Corp.	\$907,000 par, 3.40%, due March 1, 2050	**	628,077
FirstEnergy Transmission LLC	\$681,000 par, 4.55%, due April 1, 2049	**	582,632
FirstEnergy Transmission LLC	\$4,202,000 par, 4.35%, due January 15, 2025	**	4,144,132
FirstEnergy Transmission LLC	\$1,475,000 par, 5.45%, due July 15, 2044	**	1,422,859
Ford Motor Credit Company	\$3,085,000 par, 2.90%, due February 16, 2028	**	2,775,322
Ford Motor Credit Company	\$2,261,000 par, 4.95%, due May 28, 2027	**	2,212,705
GE Capital Funding, LLC	\$1,479,000 par, 4.55%, due May 15, 2028	**	1,446,174
General Motors Financial Company Inc	\$1,403,000 par, 6.10%, due January 7, 2034	**	1,446,484
General Motors Financial Company Inc.	\$922,000 par, 5.95%, due April 1, 2049	**	907,612
Glencore Funding LLC	\$906,000 par, 6.38%, due October 6, 2030	**	970,710
Global Payments Inc.	\$1,159,000 par, 3.20%, due August 15, 2029	**	1,049,005
Goldman Sachs Group, Inc.	\$2,924,000 par, 6.48%, due October 24, 2029	**	3,104,596
Hess Corporation	\$4,042,000 par, 4.30%, due April 1, 2027	**	3,993,536
HSBC Holdings PLC	\$835,000 par, 6.33%, due March 9, 2044	**	903,398
HSBC Holdings PLC	\$756,000 par, 7.40%, due November 13, 2034	**	826,588
Hyundai Capital America	\$5,288,00 par, 6.00%, due July 11, 2025	**	5,335,987
Hyundai Capital America	\$2,033,000 par, 6.10%, due September 21, 2028	**	2,123,012
Hyundai Capital Services Inc.	\$809,000 par, 5.30%, due January 8, 2029	**	820,542
Hyundai Capital Services Inc.	\$2,084,000 par, 5.13%, due February 5, 2027	**	2,082,911
IBM International Capital Pte. Ltd.	\$4,129,000 par, 5.25%, due February 5, 2044	**	4,126,568
IBM International Capital Pte. Ltd.	\$835,000 par, 5.30%, due February 5, 2054	**	838,261
Indonesia Asahan Aluminium	\$2,341,000 par, 6.53%, due November 15, 2028	**	2,440,186
Indonesia Asahan Alumninium	\$2,034,000 par, 4.75%, due May 15, 2025	**	2,003,022
ING Groep N.V.	\$2,260,000 par, 6.11%, due September 11, 2034	**	2,372,480
J.M. Smucker Co.	\$1,483,000 par, 6.5%, due November 15, 2043	**	1,652,932
JBS USA Food Finance Co.	\$1,429,000 par, 7.25%, due November 15, 2053	**	1,554,141
JPMorgan Chase & Co.	\$3,349,000 par, 5.30%, due July 24, 2029	**	3,403,788
JPMorgan Chase & Co.	\$2,020,000 par, 5.04%, due January 23, 2028	**	2,028,640
JPMorgan Chase & Co.	\$1,350,000 par, 5.34%, due January 23, 2035	**	1,371,949
Lennox International Inc.	\$2,262,000 par, 5.50%, due September 15, 2028	**	2,318,090
Lloyds Banking Group Plc	\$1,750,000 par, 5.68%, due January 5, 2035	**	1,773,572
Lloyds Banking Group Plc	\$2,087,000 par, 5.46%, due January 5, 2028	**	2,099,249
Lowe's Companies Inc.	\$580,000 par, 5.63%, due April 15, 2053	**	602,432
Marathon Petroleum Corp.	\$3,630,000 par, 5.13%, December 15, 2026	**	3,058,833
MassMutual Global Funding	\$3,171,000 par, 4.85%, due January 17, 2029	**	3,187,269
Mercedes-Benz Financial North America LLC	\$5,000,000 par, 4.80%, due January 11, 2027	**	5,014,935

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Mercedes-Benz Financial North America LLC	\$1,969,000 par, 4.85%, due January 11, 2029	**	1,980,576
Merck & Co., Inc.	\$947,000 par, 5.00%, due May 17, 2053	**	948,650
Meta Platforms, Inc.	\$1,552,000 par, 5.75%, due May 15, 2063	**	1,683,195
Microchip Technology Inc.	\$437,000 par, 0.97%, due February 15, 2024	**	436,195
MidAmerican Energy	\$574,000 par, 5.86%, due September 15, 2054	**	627,351
Morgan Stanley	\$3,488,000 par, 5.12%, due February 1, 2029	**	3,500,749
Morgan Stanley	\$3,478,000 par, 5.46%, due January 18, 2035	**	3,549,305
Morgan Stanley	\$2,264,000 par, 5.25%, due April 21, 2034	**	2,265,242
Morgan Stanley	\$1,882,000 par, 5.45% , due July 20, 2029	**	1,915,469
NextEra Energy Capital Holdings Inc.	\$3,727,000 par, 0.51%, due September 1, 2025	**	3,764,636
Nextera Energy Capital Holdings Inc.	\$2,149,000 par, 4.26%, due September 1, 2024	**	2,132,150
Nextera Energy Capital Holdings Inc.	\$1,513,000 par, 4.45%, due June 20, 2025	**	1,499,866
NextEra Energy Capital Holdings Inc.	\$1,459,000 par, 6.05%, due March 1, 2025	**	1,471,298
Nissan Motor Acceptance Co.	\$817,000 par, 2.75%, due March 9, 2028	**	723,982
Nissan Motor Acceptance Co.	\$3,824,000 par, 1.85%, due September 16, 2026	**	3,460,171
Nissan Motor Acceptance Co.	\$1,115,000 par, 2.00%, due March 9, 2026	**	1,030,384
Norfolk Southern Corp.	\$1,033,000 par, 5.95%, due March 15, 2064	**	1,132,888
Norsk Hydro, ASA	\$1,833,000 par, 7.25%, due September 23, 2027	**	2,005,055
NXP B.V. / NXP FDG LLC / NXP USA	\$916,000 par, 2.65%, due February 15, 2032	**	765,358
NXP B.V. / NXP FDG LLC / NXP USA	\$397,000 par, 2.70%, due May 1, 2025	**	384,048
Occidental Petroleum Corporation	\$2,217,000 par, 8.50%, due July 15, 2027	**	2,422,361
Occidental Petroleum Corporation	\$1,999,000 par, 6.20%, due March 15, 2040	**	2,046,636
Occidental Petroleum Corporation	\$1,800,000 par, 8.88%, due July 15, 2030	**	2,110,133
Oglethorpe Power Corp.	\$379,000 par, 6.20%, due December 1, 2053	**	402,607
Oneok Inc.	\$2,008,000 par, 2.75%, due September 1, 2024	**	1,973,844
Oracle Corp.	\$2,142,000 par, 3.60%, due April 1, 2050	**	1,576,260
Oracle Corp.	\$1,479,000 par, 3.60%, due April 1, 2040	**	1,182,791
Ovintiv Inc.	\$2,434,000 par, 7.10%, due July 15, 2053	**	2,708,217
PacifiCorp	\$795,00 par, 5.30%, due February 15, 2031	**	806,503
Pacific Gas & Electric Co	\$622,000 par, 4.60%, due June 15, 2043	**	520,950
Pacific Gas & Electric Co.	\$943,000 par, 3.75%, due February 15, 2024	**	941,861
Pacific Gas & Electric Co.	\$780,000 par, 4.00%, due December 1, 2046	**	586,372
Pacific Gas & Electric Co.	\$2,773,000 par, 4.50%, due July 1, 2040	**	2,387,692
PacifiCorp	\$1,148,000 par, 5.80%, due January 15, 2055	**	1,150,120
Pfizer Investment Enterprises Pte Ltd.	\$3,302,000 par, 4.45%, due May 19, 2028	**	3,295,108
Pfizer Investment Enterprises Pte. Ltd	\$654,000 par, 5.11%, due May 19, 2043	**	650,102
Pfizer Investment Enterprises Pte. Ltd	\$2,947,000 par, 5.30%, due May 19, 2053	**	2,996,382
Plains All American Pipeline, L.P.	\$1,369,000 par, 4.70%, due June 15, 2044	**	1,167,969
Plains All American Pipeline, L.P.	\$463,000 par, 5.15%, due June 1, 2042	**	421,393
PNC Financial Services Group, Inc	\$585,000 par, 5.62%, due October 28, 2025	**	584,790
PNC Financial Services Group, Inc	\$3,044,000 par, 5.68%, due January 22, 2035	**	3,123,756
Procter & Gamble Co.	\$4,615,000 par, 4.35%, due January 29, 2029	**	4,642,697
Procter & Gamble Co.	\$4,508,000 par, 4.55%, due January 29, 2034	**	4,568,553
Reynolds American Inc.	\$1,219,000 par, 5.70%, due August 15, 2035	**	1,195,038
Roche Holdings, Inc.	\$2,466,000 par, 5.27%, due November 13, 2026	**	2,516,255
Royal Bank of Canada	\$2,543,000 par, 5.15%, due February 1, 2034	**	2,548,830
RTX Corporation	\$3,694,000 par, 5.75%, due January 15, 2029	**	3,856,151
RTX Corporation	\$2,291,000 par, 6.40%, due March 15, 2054	**	2,638,388
Ryder System, Inc.	\$791,000 par, 6.60%, due December 1, 2033	**	863,257
Sabine Pass	\$543,000 par, 5.75%, due May 15, 2024	**	542,719
San Diego Gas & Electric Co.	\$1,455,000 par, 3.75%, due June 1, 2047	**	1,152,653

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Sempra Energy	\$162,000 par, 6.00%, due October 15, 2039	**	170,386
Societe Generale	\$686,000 par, 4.03%, due January 21, 2043	**	497,398
Southern California Edison Co.	\$759,000 par, 5.2%, due June 1, 2034	**	764,738
Southern California Edison Co.	\$1,966,000 par, 4.90%, due June 1, 2026	**	1,972,430
Southern California Edison Co.	\$1,914,000 par, 4.88%, due February 1, 2027	**	1,917,840
Sprint Capital Corp.	\$2,938,000 par, 6.88%, due November 15, 2028	**	3,174,292
Standard Chartered PLC	\$1,240,000 par, 1.82%, due November 23, 2025	**	1,199,807
Sunoco Logistics Partner	\$1,691,000 par, 4.00%, due October 1, 2027	**	1,633,234
T-Mobile USA Inc.	\$529,000 par, 5.75%, due January 15, 2054	**	556,247
T-Mobile USA Inc.	\$3,469,000 par, 3.88%, due April 15, 2030	**	3,280,640
T-Mobile USA Inc.	\$1,626,000 par, 4.85%, due January 15, 2029	**	1,629,169
T-Mobile USA, Inc.	\$374,000 par, 4.50%, due April 15, 2050	**	327,447
Toyota Motor Credit Corporation	\$3,238,000 par, 4.65%, due January 5, 2029		3,251,419
Truist Financial Corp.	\$2,259,000 par, 5.44%, due January 24, 2030		2,278,253
U.S Bancorp	\$1,891,000 par, 5.38%, due January 23, 2030		1,913,409
U.S Bancorp	\$1,638,000 par, 5.68%, due January 23, 2035		1,675,997
Verizon Communications Inc.	\$2,909,000 par, 2.55%, due March 21, 2031		2,500,593
Verizon Communication Inc.	\$1,041,000 par, 4.33%, due September 21, 2028		1,026,285
Virginia Electric & Power Co.	\$2,016,000 par, 5.45%, due April 1, 2053		2,051,376
Volkswagen Group America Finance LLC	\$3,962,000 par, 5.80%, due September 12, 2025		4,000,203
Warnermedia Holdings, Inc.	\$1,417,000 par, 5.05%, due March 15, 2042		1,256,041
Warnermedia Holdings, Inc.	\$1,075,000 par, 5.14% due March 15, 2052		924,035
Wells Fargo & Co.	\$1,859,000 par, 5.56%, due July 25, 2034	**	1,897,933
Wells Fargo & Co.	\$1,332,000 par, 2.16%, due February 11, 2026	**	1,286,975
Western Midstream Partners, LP	\$3,271,000 par, 6.35%, due January 15, 2029	**	3,419,366
Western Midstream Partners, LP	\$1,103,000 par, 5.75%, due February 1, 2050	**	985,780
Williams Companies, Inc.	\$3,301,000 par, 4.90%, due March 15, 2029	**	3,306,592
Total Corporate Bonds			347,907,741
Asset-Backed Securities			
510 Asset Backed	\$384,736 par, 2.24%, due June 25, 2061	**	265,656
Ally Auto Receivables Trust	\$31,202 par, 1.84%, due June 17, 2024	**	2,731,435
American Express Credit Account Master Trust	\$640,000 par, 1.92%, due January 15, 2025	**	712,756
American Express Credit Account Master Trust	\$662,584 par, 4.12%, due February 13, 2026	**	4,211,828
Americredit Automobile Receivables Trust	\$110,000 par, 0.66%, due December 18, 2024	**	470,491
* BA Credit Card Trust Class	\$2,827,000 par, 4.81%, due July 18, 2025	**	2,373,731
* Bank of America Corporation	\$579,000 par, 0.97%, due February 18, 2026	**	1,751,682
BMW Vehicle Owner Trust	\$913,000 par, 0.76%, due August 18, 2026	**	2,530,656
BMW Vehicle Owner Trust 2020-A Series 20 A	\$833,000 par, 0.34%, due May 15, 2026	**	463,873
Capital One Prime Auto Receivables Trust	\$939,000 par, 0.62%, due April 26, 2027	**	1,421,254
Carmax Auto Owner Trust	\$1,210,000 par, 1.39%, due July 15, 2030	**	967,709
Carmax Auto Owner Trust	\$2,582,000 par, 3.49%, due May 15, 2027	**	1,628,311
Carmax Auto Owner Trust	\$864,000 par, 2.80%, due March 15, 2027	**	967,312
Carmax Auto Owner Trust	\$1,032,000 par, 0.77%, due September 15, 2026	**	902,090
Carmax Auto Owner Trust	\$14,408 par, 2.18%, due May 15, 2024	**	808,868
Carmax Auto Owner Trust	\$1,171,000 par, 0.77%, due March 16, 2026	**	237,108
Carmax Auto Owner Trust	\$1,194,000 par, 0.53%, due October 15, 2026	**	1,725,591
Carmax Auto Owner Trust	\$1,468,000 par, 0.72%, due September 15, 2026	**	1,137,295
Carvana Auto Receivables Trust	\$1,558,000 par, 4.75%, due October 15, 2027	**	896,413

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Chase Issuance Trust	\$1,835,000 par, 0.76%, due June 15, 2026	**	923,898
Chase Issuance Trust	\$2,255,000 par, 1.47%, due December 15, 2026	**	1,782,070
Citizens Auto Receivables Trust	\$360,943 par, 3.26%, due August 15, 2024	**	1,293,359
Citizens Auto Receivables Trust	\$707,186 par, 0.34%, due December 15, 2025	**	1,526,426
CPS Auto Receivables Trust	\$1,113,000 par, 0.70%, due November 10, 2026	**	312,499
Discover Card Execution Note Trust	\$309,776 par, 0.75%, due March 10, 2028	**	3,203,503
Drive Auto Receivables Trust	\$970,000 par, 1.03%, due June 10, 2027	**	129,978
DT Auto Owner Trust	\$1,781,000 par, 3.97%, due September 15, 2027	**	1,370,776
DT Auto Owner Trust	\$1,456,573 par, 4.18%, due April 15, 2030	**	778,570
DT Auto Owner Trust	\$380,608 par, 1.37%, due July 16, 2029	**	674,136
Flagship Credit Auto Trust	\$822,000 par, 1.26%, due October 15, 2030	**	991,698
Ford Credit Auto Owner Trust	\$1,411,000 par, 1.03%, due September 15, 2028	**	719,035
Ford Credit Auto Owner Trust	\$155,037 par, 2.28%, due August 17, 2026	**	2,827,995
Ford Credit Auto Owner Trust	\$733,461 par, 0.79%, due October 15, 2025	**	1,421,997
Ford Credit Auto Owner Trust	\$935,877 par, 1.02%, due June 15, 2027	**	899,215
Ford Credit Auto Owner Trust	\$1,630,000 par, 1.02%, due May 15, 2026	**	523,008
Ford Credit Auto Owner Trust	\$5,080,000 par, 5.48%, due April 15, 2027	**	1,765,071
GM Financial Automobile Leasing Trust	\$766,847 par, 0.56%, due September 15, 2025	**	977,950
GM Financial Automobile Leasing Trust	\$782,000 par, 5.19%, due October 16, 2028	**	1,438,041
GM Financial Consumer Automobile Receivables	\$1,477,000 par, 1.05%, due May 15, 2026	**	870,146
GM Financial Consumer Automobile Receivables	\$534,871 par, 0.68%, due July 15, 2025	**	1,183,177
GM Financial Consumer Automobile Receivables	\$856,751 par, 3.99%, due August 15, 2024	**	25,010
GM Financial Consumer Automobile Receivables	\$1,619,000 par, 5.38%, due December 15, 2026	**	1,507,448
GM Financial Consumer Automobile Receivables	\$583,847 par, 0.37%, due December 15, 2026	**	1,349,602
GM Financial Securitized Term Auto Receivables Trust	\$1,156,000 par, 0.79%, due November 15, 2025	**	2,033,728
Harley-Davidson Motorcycle	\$1,323,000 par, 1.35%, due June 15, 2026	**	459,326
Harley-Davidson Motorcycle	\$1,638,000 par, 3.74%, due September 15, 2026	**	1,343,580
Honda Auto	\$1,830,000 par, 0.51%, due August 15, 2026	**	898,689
Honda Auto Receivables Owner Trust	\$2,669,000 par, 1.53%, due May 15, 2034	**	2,484,250
Honda Auto Receivables Owner Trust	\$202,028 par, 1.04%, due August 15, 2024	**	2,037,234
Hyundai Auto	\$5,204,000 par, 4.48%, due December 15, 2026	**	799,869
Hyundai Auto Lease Securitization Trust	\$748,000 par, 1.35%, due July 15, 2025	**	749,303
Hyundai Auto Lease Securitization Trust	\$1,550,000 par, 1.06%, due September 15, 2027	**	2,264,065
Hyundai Auto Receivables Trust	\$536,588 par, 0.77%, due September 15, 2025	**	865,815
Hyundai Auto Receivables Trust	\$1,581,000 par, 5.19%, due March 16, 2026	**	570,901
Hyundai Auto Receivables Trust	\$2,177,000 par, 4.00%, due February 10, 2028	**	356,022
Mercedes-Benz Auto Receivables Trust	\$940,000 par, 1.17%, due June 12, 2034	**	6,040,180
Mercedes-Benz Auto Receivables Trust	\$1,398,000 par, 0.54%, due May 17, 2027	**	1,682,650
Nissan Auto Receivables Owner Trust	\$1,545,000 par, 0.50%, due February 17, 2026	**	1,009,325
Nissan Auto Receivables Owner Trust	\$269,456 par, 1.49%, due December 16, 2024	**	1,292,055
REMIC Funding Trust	\$339,545 par, 1.84%, due September 16, 2024	**	2,333,048
Santander Consumer	\$662,800 par, 0.45%, due April 16, 2025	**	988,018
Santander Drive Auto Receivables Trust	\$1,315,000 par, 0.68%, due August 15, 2025	**	2,700,026
Santander Drive Auto Receivables Trust	\$1,400,000 par, 0.53%, due September 15, 2028	**	921,497
Santander Drive Auto Receivables Trust	\$1,714,968 par, 0.37%, due April 15, 2026	**	1,667,242
SBNA Auto Lease Trust	\$363,337 par, 0.82%, due July 15, 2024	**	2,563,924

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SBNA Auto Lease Trust	\$1,432,000 par, 0.88%, due January 21, 2026	**	2,562,580
Synchrony Card Issuance Trust	\$1,922,000 par, 0.46%, due April 19, 2027	**	1,663,390
Tesla Electric Vehicle Trust	\$1,028,000 par, 1.03%, due December 15, 2027	**	840,779
Toyota Auto Fixed	\$1,160,000 par, 0.74%, due May 15, 2026	**	489,658
Toyota Auto Receivables Owner Trust	\$1,457,000 par, 4.38%, due October 15, 2025	**	447,709
Toyota Auto Receivables Owner Trust	\$1,976,000 par, 0.38%, due January 15, 2026	**	1,938,334
Toyota Auto Receivables Owner Trust	\$1,147,000 par, 1.41%, due June 15, 2026	**	470,840
Toyota Auto Receivables Owner Trust	\$495,073 par, 1.41%, due November 15, 2024	**	1,167,481
Toyota Auto Receivables Owner Trust	\$546,000 par, 2.22%, due October 15, 2026	**	1,199,225
VCAT Asset Securitization LLC Series	\$1,755,000 par, 5.21%, due August 16, 2027	**	352,427
Verizon Master Trust	\$2,768,000 par, 4.91%, due January 15, 2026	**	2,842,955
Verizon Master Trust	\$3,230,000 par, 0.33%, due October 15, 2025	**	2,295,640
Verizon Master Trust	\$418,869 par, 1.38%, due December 16, 2024	**	978,014
Volkswagen Auto Lease Trust	\$272,547 par, 0.55%, due September 16, 2024	**	2,630,664
Volkswagen Auto Loan Enhanced Trust	\$1,088,000 par, 0.48%, due June 15, 2026	**	629,128
Volkswagen Auto Loan Enhanced Trust	\$954,760 par, 0.33%, due October 15, 2025	**	626,902
Volt CII LLC	\$1,084,098 par, 4.05%, due July 15, 2025	**	1,495,326
Volt XCIV LLC	\$1,398,000 par, 4.49%, due November 16, 2026	**	676,276
Westlake Automobile Receivables Trust	\$1,509,000 par, 4.72%, due June 15, 2027	**	83,614
Westlake Automobile Receivables Trust	\$1,675,000 par, 4.88%, due April 15, 2027	**	1,575,737
World Omni Auto Receivables Trust	\$1,998,000 par, 4.96%, due November 15, 2028	**	524,254
World Omni Auto Receivables Trust	\$2,035,000 par, 3.44%, due September 15, 2027	**	1,687,779
World Omni Auto Receivables Trust	\$610,000 par, 5.44%, due October 15, 2028	**	1,052,576
World Omni Auto Receivables Trust	\$635,731 par, 1.01%, due January 15, 2026	**	129,855
World Omni Auto Receivables Trust	\$683,000 par, 5.95%, due January 17, 2028	**	1,116,038
Total Asset-Backed Securities			120,236,595
Mortgage-Backed Securities			
510 Asset Backed	\$1,284,317 par, 2.12%, due June 25, 2061	**	1,247,999
BANK 2020-BNK29	\$845,264 par, 2.06%, due November 15, 2053	**	682,967
BANK5 2024-5YR5	\$952,258 par, 5.70%, due February 15, 2029	**	986,859
Benchmark Mortgage Trust	\$935,000 par, 0.00%, due December 1, 2057	**	829,015
Benchmark Mortgage Trust	\$560,000 par, 2.39%, due September 15, 2054	**	471,174
Citigroup Commercial Mortgage Trust	\$816,000 par, 3.72% floating rate, due December 10, 2049	**	771,002
Citigroup Commercial Mortgage Trust	\$234,000 par, 3.78%, due September 10, 2058	**	224,559
Citigroup Commercial Mortgage Trust	\$294,000 par, 3.15%, due November 15, 2049	**	277,500
Commercial Mortgage Bank	\$888,000 par, 0.00%, due October 1, 2052	**	786,150
Connecticut Avenue Securities Trust	\$961,642 par, 6.82%, due October 25, 2043	**	965,964
CSAIL Commercial Mortgage Trust	\$531,000 par, 3.50%, due November 15, 2049	**	502,226
CSMC Mortgage-Backed Trust	\$673,459 par, 4.07%, due March 25, 2060	**	670,464
CWMBS Inc. Mortgage Pass-through Series	\$328,715 par, 6.00%, due December 25, 2033	**	320,565
FREDDIE MAC STACR REMIC SERIES	\$2,132,001 par, due November 25, 2041	**	2,130,679
GS Mortgage Securities Trust	\$1,627,500 par, 3.44%, due November 10, 2049	**	1,551,076
Legacy Mortgage Trust	\$464,478 par, 1.65%, due June 25, 2061	**	447,595
Legacy Mortgage Trust	\$2,271,456 par, 1.75%, due April 25, 2061	**	2,201,694
Mill City Mortgage	\$452,287 par, 1.13%, due November 25, 2060	**	423,217
* Morgan Stanley Bank of America Merrill Lynch	\$1,532,000 par, 3.73%, due May 15, 2048	**	1,484,143
* Morgan Stanley Bank of America Merrill Lynch	\$1,469,000 par, variable rate, due February 15, 2048	**	1,431,626
MTG LLC	\$940,843 par, 7.02%, due January 25, 2029	**	940,842
NLT	\$581,656 par, 3.20%, due October 25, 2062	**	518,481

Preston Ridge Partners Series	\$818,688 par, variable rate, due February 25, 2032	**	790,770
Preston Ridge Partners Series Mortgage Trust	\$362,989 par, variable rate, due June 25, 2024	**	356,130
PRPM LLC	\$912,208 par, 1.32%, due July 25, 2051	**	825,634
PRPM LLC	\$591,552 par, 1.87%, due April 25, 2026	**	578,948
PRPM LLC	\$517,437 par, 2.36%, due October 25, 2026	**	503,184
PRPM LLC	\$285,482 par, 2.12%, due March 25, 2026	**	283,343
PRPM LLC	\$1,081,881 par, 4.00%, due November 25, 2053	**	1,032,651
VCAT Asset Securitization LLC	\$243,167 par, 1.92%, due September 25, 2051	**	237,259
VCAT Asset Securitization LLC	\$594,536 par, variable rate, due September 25, 2051	**	585,231
Vericrest Opportunity Loan Transferee	\$665,745 par, 1.89%, due February 27, 2051	**	646,412
Volt	\$571,520 par, 5.12%, due March 27, 2051	**	557,501
Volt XCIII LLC	\$372,277 par, variable rate, due March 27, 2051	**	361,216
Volt XCIX	\$476,576 par, 2.12%, due April 25, 2051	**	462,067
Volt XCVII	\$1,711,075 par, variable rate, due April 25, 2051	**	1,657,048
Wells Fargo Commercial Mortgage Trust	\$880,000 par, 3.70%, due November 15, 2048	**	850,787
Wells Fargo Commercial Mortgage Trust	\$677,000 par, 3.10%, due May 15, 2049	**	639,542
Wells Fargo Commercial Mortgage Trust	\$413,000 par, 3.81%, due December 15, 2048	**	400,401
Wells Fargo Commercial Mortgage Trust	\$306,000 par, 4.44%, due September 15, 2061	**	299,983
Wells Fargo Commercial Mortgage Trust	\$1,230,000 par, 3.63%, due November 15, 2047	**	1,205,866
Total Mortgage-Backed Securities			32,139,770
Collective Investment Trusts / Collective Trust Funds			
BlackRock Institutional Trust Company, N.A.	Russell 2500 Index Non-Lendable Fund	**	1,102,518,355
BlackRock Institutional Trust Company, N.A.	Russell 2000 Index Non-Lendable Fund	**	526,609,688
BlackRock Institutional Trust Company, N.A.	Russell 1000 Index Non-Lendable Fund	**	11,340,341,913
BlackRock Institutional Trust Company, N.A.	MSCI USA Value Weighted Index RSL Fund	**	1,101,259,443
BlackRock Institutional Trust Company, N.A.	MSCI USA Quality Index RSL Fund	**	1,125,645,910
BlackRock Institutional Trust Company, N.A.	MSCI USA Momentum Index RSL Fund	**	1,152,473,431
BlackRock Institutional Trust Company, N.A.	MSCI USA Minimum Volatility Index Fund	**	1,115,691,021
BlackRock Institutional Trust Company, N.A.	MSCI ACWI ex-U.S. IMI Index Non-Lendable Fund	**	2,444,444,521
BlackRock Institutional Trust Company, N.A.	Long Term Government Bond Index Non-Lendable Fund	**	224,199,485
BlackRock Institutional Trust Company, N.A.	U.S. Treasury Inflation Protected Securities Non-Lendable Fund	**	261,719,469
BlackRock Institutional Trust Company, N.A.	U.S. Debt Index Non Lendable Fund	**	1,341,341,047
BlackRock Institutional Trust Company, N.A.	Intermediate Government Bond Index Non-Lendable Fund	**	350,530,250
BlackRock Institutional Trust Company, N.A.	Government Short-Term Investment Fund	**	763,847,453
Global Trust Company	AQR Emerging Equities Collective Investment Fund	**	387,847,626
Global Trust Company	Altrinsic International Equity Collective Fund	**	793,237,783
Global Trust Company	Victory Mid Cap Value Collective Investment Trust Fund	**	445,797,842
JPMorgan Chase Bank, N.A.	Short Duration Bond Fund	**	311,555,050
Principal Global Investors Trust Company	Global Real Estate Securities Fund	**	399,228,107
Prudential Trust Company	Long Duration Credit Fund	**	927,909,404
Prudential Trust Company	Core Plus Bond Fund	**	1,269,602,485
Reliance Trust Company	The Collective LSV International (ACWI EX US) Value Equity Fund	**	1,570,969,533
Reliance Trust Company	Driehaus Emerging Markets Growth CIT Fund	**	393,873,926

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SEI Trust Company	Nuveen Global Infrastructure Fund	**	207,339,036
SEI Trust Company	Jackson Square SMID-Cap Growth CIT Fund	**	271,507,286
SEI Trust Company	Fiera Asset Management USA Collective Trust	**	1,200,367,192
SEI Trust Company	CoreCommodity Management Diversified I CIT Fund	**	103,641,462
SEI Trust Company	Cohen & Steers Global Listed Infrastructure Fund	**	103,806,738
SEI Trust Company	AEW Global Properties Trust Fund	**	400,804,827
* The Northern Trust Company	The Presima Global Real Estate Concentrated Collective Fund	**	340,572,425
* The Northern Trust Company	First Sentier Global Listed Infrastructure Collective Investment Trust	**	204,933,126
* The Northern Trust Company	GQG Partners International Equity CIT Fund	**	1,223,573,673
* The Northern Trust Company	Collective Government Short Term Investment Fund	**	10,717,540
Wellington Trust Company, NA	CIF II Commodities Portfolio	**	105,057,344
Total Collective Investment Trusts/Collective Trust Funds			33,522,964,391
Total Investments			<u>\$ 40,304,881,249</u>
* Notes Receivable from participants	Loans to participants, interest rates ranging from 4.25% to 9.50%, with various maturities		<u>\$ 1,220,067,619</u>

* Represents a party-in-interest.

** Column (d) cost information not required as accounts are participant directed.

Supplemental Schedule

Walmart 401(k) Plan

EIN #71-0415188, Plan #003

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

January 31, 2024

(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	(d) Cost	(e) Current value
Investments				
*	Walmart Inc. Equity Securities	Common Stock	**	\$ 3,494,368,568
Other Common Stocks				
	1 800 Flowers Inc.	Common Stock	**	957,154
	Aaon Inc.	Common Stock	**	2,793,420
	Academy Sports & Outdoors Inc.	Common Stock	**	3,649,318
	Acadia Healthcare Company Inc.	Common Stock	**	8,012,018
	Advanced Drainage Systems Inc.	Common Stock	**	4,558,179
	Advanced Energy Industries, Inc.	Common Stock	**	5,710,627
	Aehr Test Systems	Common Stock	**	242,872
	Agnc Invst Corp.	Common Stock	**	4,831,482
	Alamo Group Inc.	Common Stock	**	6,962,784
	Alarm.com Holdings, Inc.	Common Stock	**	4,394,184
	Alkermes PLC	Common Stock	**	2,347,724
	Amedisys Inc.	Common Stock	**	3,492,704
	Ameris Bankcorp	Common Stock	**	4,760,526
	Amicus Therapeutics Inc.	Common Stock	**	899,944
	Antero Resources Corp.	Common Stock	**	2,708,167
	Appfolio Inc.	Common Stock	**	8,298,114
	Apple Hospitality Reit, Inc.	Common Stock	**	3,006,368
	Arlo Technologies Inc.	Common Stock	**	5,528,581
	Artisan Partners Asset Management Inc.	Common Stock	**	5,109,077
	ASGN Incorporated	Common Stock	**	5,717,248
	Aspen Aerogels Inc.	Common Stock	**	3,969,670
	Atrion Corp.	Common Stock	**	5,183,300
	Avient Corporation	Common Stock	**	1,946,613
	Axalta Coating Systems Ltd.	Common Stock	**	5,514,156
	Axos Financial Inc.	Common Stock	**	471,377
	Banner Corp.	Common Stock	**	4,579,466
	Beacon Roofing Supply Inc.	Common Stock	**	7,123,567
	Biocryst Pharmaceuticals Inc.	Common Stock	**	1,830,238
	Bio-Techne Corp.	Common Stock	**	9,619,917
	Black Hills Corp.	Common Stock	**	3,492,868
	Blackline Inc.	Common Stock	**	3,324,691
	Bright Horizons Family Solutions Inc.	Common Stock	**	4,555,853
	Brunswick Corp.	Common Stock	**	1,349,696
	BWX Technologies Inc.	Common Stock	**	3,338,236
	Cadence Bank	Common Stock	**	5,295,650
	Cambium Networks Corporation	Common Stock	**	99,722

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Carmax Inc.	Common Stock	**	4,917,257
Casella Waste Systems Inc.	Common Stock	**	4,219,978
Cathay General Bancorp	Common Stock	**	4,069,737
Centerspace	Common Stock	**	2,638,611
Century Casinos Inc.	Common Stock	**	1,003,999
Cerence Inc.	Common Stock	**	2,713,591
Ceva Inc.	Common Stock	**	1,369,325
ChampionX Corporation	Common Stock	**	3,788,254
Charles Riv Laboratories Intl Inc.	Common Stock	**	5,485,510
Chemours Co.	Common Stock	**	5,413,705
Chewy Inc.	Common Stock	**	1,682,475
Chord Energy Corp.	Common Stock	**	4,625,870
CNX Resources Corporation	Common Stock	**	2,058,521
Coca-Cola Consolidated Inc.	Common Stock	**	4,871,160
Coda Octopus Group Inc.	Common Stock	**	758,778
Comerica Inc.	Common Stock	**	8,017,136
Commercial Metals Company	Common Stock	**	4,081,150
Commvault Systems Inc.	Common Stock	**	3,800,503
Computer Programs & Systems Inc.	Common Stock	**	497,575
Connectone Bancorp Inc.	Common Stock	**	3,917,905
Consensus Cloud Solutions Inc.	Common Stock	**	930,602
Core & Main Inc.	Common Stock	**	17,811,509
Coty Inc.	Common Stock	**	2,786,312
CRA International Inc.	Common Stock	**	2,748,025
Crane NXT Co.	Common Stock	**	3,072,463
CryoPort Inc.	Common Stock	**	1,022,128
Cushman & Wakefield Inc.	Common Stock	**	3,950,576
Dana Inc.	Common Stock	**	2,742,117
Deluxe Corp.	Common Stock	**	3,420,895
Denny's Corp.	Common Stock	**	476,118
Descartes Systems Group Inc.	Common Stock	**	4,908,631
Diamond Offshore Drilling Inc.	Common Stock	**	2,260,062
Digital Turbine Inc.	Common Stock	**	1,256,145
Dine Brands Global Inc.	Common Stock	**	2,279,599
Donnelley Financial Solutions Inc.	Common Stock	**	6,960,111
Douglas Dynamics Inc.	Common Stock	**	5,527,593
Eagle Materials Inc.	Common Stock	**	7,606,628
Ecovyst Inc.	Common Stock	**	3,892,034
Element Solution Inc.	Common Stock	**	11,039,751
EMCOR Group Inc.	Common Stock	**	3,937,179
Encompass Health Corp.	Common Stock	**	2,277,827
Endava PLC	Common Stock	**	5,220,491
Enovis Corporation	Common Stock	**	2,750,330
EPR Properties	Common Stock	**	2,881,490
Equity Commonwealth	Common Stock	**	4,033,739
Establishment Labs Holdings Inc.	Common Stock	**	5,286,782
Eventbrite Inc.	Common Stock	**	2,677,848
Evertec Inc.	Common Stock	**	4,660,207
Evolus Inc.	Common Stock	**	2,119,839
Excelerate Energy Inc.	Common Stock	**	1,364,430
Exelixis Inc.	Common Stock	**	3,700,810
Exponent Inc.	Common Stock	**	5,027,006
Fabrinet	Common Stock	**	8,815,401
Federal Agricultural Mortgage Corp.	Common Stock	**	7,277,233

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Federal Signal Corp.	Common Stock	**	3,372,494
First American Financial Corp.	Common Stock	**	8,406,152
First Interstate BancSystem, Inc.	Common Stock	**	3,385,208
First Merchants Corp.	Common Stock	**	4,370,281
Fiverr International Ltd.	Common Stock	**	777,746
Floor & Décor Holdings Inc.	Common Stock	**	7,118,441
Foot Locker Inc.	Common Stock	**	2,866,688
Franklin Covey Co.	Common Stock	**	5,173,004
Franklin Elec Inc.	Common Stock	**	3,613,928
GATX Corp.	Common Stock	**	4,520,266
Getty Realty Corp.	Common Stock	**	2,967,586
Gildan Activewear Inc.	Common Stock	**	4,457,175
Global Medical REIT Inc.	Common Stock	**	3,229,003
Globus Med Inc.	Common Stock	**	5,035,902
Goosehead Insurance Inc.	Common Stock	**	8,265,727
Group 1 Automotive Inc.	Common Stock	**	3,374,279
Guidewire Software Inc.	Common Stock	**	9,086,620
Hamilton Insurance Group Ltd.	Common Stock	**	2,629,991
Hamilton Lane Inc.	Common Stock	**	9,753,800
Harmonic Inc.	Common Stock	**	3,268,161
Harrow Inc.	Common Stock	**	1,424,563
HealthEquity Inc.	Common Stock	**	11,705,982
Heartland Financial USA Inc.	Common Stock	**	3,599,318
Heico Corp.	Common Stock	**	10,332,544
Hillenbrand Inc.	Common Stock	**	4,434,861
Hillman Solutions Corp.	Common Stock	**	3,161,174
Ingevity Corp.	Common Stock	**	1,978,321
Inotiv Inc.	Common Stock	**	288,337
Insight Enterprises Inc.	Common Stock	**	14,608,316
Installed Building Products Inc.	Common Stock	**	9,213,482
International Game Technology PLC	Common Stock	**	4,721,527
Iovance Biotherapeutics Inc.	Common Stock	**	1,715,944
Ituran Location & Control	Common Stock	**	3,906,707
James River Group Holdings	Common Stock	**	1,323,253
Janus International Group Inc.	Common Stock	**	7,865,490
John Bean Technologies Corp.	Common Stock	**	4,750,652
Kadant Inc.	Common Stock	**	4,679,818
Kennedy-Wilson Holdings Inc.	Common Stock	**	2,726,886
Kforce Inc.	Common Stock	**	5,481,328
Kiniksa Pharmaceuticals, Ltd.	Common Stock	**	2,389,694
Kinsale Cap Group Inc.	Common Stock	**	7,405,934
Kirby Corp.	Common Stock	**	7,315,380
Knife Riv Hldg Co.	Common Stock	**	4,213,758
Korn Ferry	Common Stock	**	4,704,747
Krystal Biotech Inc.	Common Stock	**	2,053,230
Ladder Capital Corp.	Common Stock	**	4,377,498
Landstar System Inc.	Common Stock	**	6,905,754
La-Z-Boy, Inc.	Common Stock	**	4,474,582
Lemaitre Vascular Inc.	Common Stock	**	9,577,877

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Ligand Pharmaceuticals Inc.	Common Stock	**	3,310,845
Liquidity Services Inc.	Common Stock	**	594,731
LXP Industrial Trust	Common Stock	**	3,879,567
M/I Homes Inc.	Common Stock	**	3,292,660
Magnite Inc.	Common Stock	**	1,366,183
Magnolia Oil & Gas Corp.	Common Stock	**	3,292,478
Manhattan Associates Inc.	Common Stock	**	6,485,569
Marriott Vacations Worldwide Corp.	Common Stock	**	1,561,025
Masonite International Corp.	Common Stock	**	5,117,336
Matador Res Co.	Common Stock	**	4,386,809
Materion Corp.	Common Stock	**	3,636,012
Mativ Holdings Inc.	Common Stock	**	1,752,170
Maximus Inc.	Common Stock	**	3,350,013
McGrath RentCorp.	Common Stock	**	5,049,874
Medpace Holdings Inc.	Common Stock	**	6,175,081
MFA Financial Inc.	Common Stock	**	3,973,189
Minerals Technologies Inc.	Common Stock	**	3,605,425
Mirum Pharmaceuticals Inc.	Common Stock	**	691,532
Moelis & Company	Common Stock	**	5,381,288
Morningstar Inc.	Common Stock	**	4,990,532
Murphy Oil Corp.	Common Stock	**	4,614,782
Murphy USA Inc.	Common Stock	**	8,172,824
National Storage Affiliates	Common Stock	**	5,775,617
NNN REIT Inc.	Common Stock	**	6,113,527
Northern Oil & Gas Inc.	Common Stock	**	4,331,349
Novanta Inc.	Common Stock	**	8,027,945
NVent Electric PLC	Common Stock	**	5,604,734
OceanFirst Financial Corp.	Common Stock	**	3,464,471
Ocuphire Pharma Inc.	Common Stock	**	761,817
Old National Bancorp	Common Stock	**	3,005,116
Ollies Bargain Outlet Holdings Inc.	Common Stock	**	2,769,665
Omnib Inc.	Common Stock	**	3,078,367
ONE Gas Inc.	Common Stock	**	2,012,936
OneMain Holdings Inc.	Common Stock	**	3,526,589
OptimizeRx Corp.	Common Stock	**	3,121,551
Optinose Inc.	Common Stock	**	457,692
Option Care Health Inc.	Common Stock	**	4,420,772
Otter Tail Corp.	Common Stock	**	4,035,625
Pacira BioSciences Inc.	Common Stock	**	3,965,845
Park City Group, Inc.	Common Stock	**	7,500,404
Parsons Corporation	Common Stock	**	4,043,209
Patterson-Uti Energy Inc.	Common Stock	**	3,834,867
PennyMac Mortgage Investment Trust	Common Stock	**	2,921,560
Perimeter Solutions	Common Stock	**	2,826,026
Permian Resources Corp.	Common Stock	**	5,597,840
Permian Resources Corp.	Common Stock	**	5,469,106
PGT Innovations Inc.	Common Stock	**	2,585,030
Pinnacle Financial Partners Inc.	Common Stock	**	3,970,472
Piper Sandler Companies, Inc.	Common Stock	**	4,703,661

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Plexus Corp.	Common Stock	**	2,418,012
Preferred Bank	Common Stock	**	4,121,389
Primerica Inc.	Common Stock	**	4,626,299
Primo Water Corporation Canada	Common Stock	**	3,783,408
Procore Technologies Inc.	Common Stock	**	4,645,276
Progress Software Corp.	Common Stock	**	1,845,814
ProPetro Holding Corp.	Common Stock	**	1,841,590
Prosperity Bancshares Inc.	Common Stock	**	5,661,787
Puma Biotechnology Inc.	Common Stock	**	401,145
Q2 Holdings Inc.	Common Stock	**	3,277,754
Radian Group Inc.	Common Stock	**	4,439,012
Radware Ltd.	Common Stock	**	3,344,618
Rambus Inc.	Common Stock	**	6,941,404
Red Rock Resorts Inc.	Common Stock	**	5,768,193
Repligen Corp.	Common Stock	**	7,623,539
Resideo Technologies Inc.	Common Stock	**	2,602,838
Revanche Therapeutics Inc.	Common Stock	**	435,507
Rhythm Pharmaceuticals Inc.	Common Stock	**	2,411,097
Rocket Pharmaceuticals Inc.	Common Stock	**	1,271,159
Rush Enterprises Inc.	Common Stock	**	4,577,003
RXO LLC	Common Stock	**	865,322
Saia, Inc.	Common Stock	**	5,334,867
Schneider National Inc.	Common Stock	**	3,468,329
Scholar Rock Holding Corporation	Common Stock	**	379,175
scPharmaceuticals Inc.	Common Stock	**	429,260
Selective Insurance Group Inc.	Common Stock	**	5,904,142
ShotSpotter, Inc.	Common Stock	**	1,492,437
Shutterstock Inc.	Common Stock	**	1,927,884
Signet Jewelers Ltd.	Common Stock	**	5,083,925
Simpson Manufacturing Co, Inc.	Common Stock	**	4,883,291
SiteOne Landscape Supply Inc.	Common Stock	**	7,020,125
SiTime Corp.	Common Stock	**	924,495
Skyline Champion Corp.	Common Stock	**	5,911,194
Sleep Number Corp.	Common Stock	**	271,323
Smith-Midland Corp.	Common Stock	**	962,827
Solarwinds Corp.	Common Stock	**	212,086
Spire Inc.	Common Stock	**	6,476,322
Sprout Social Inc.	Common Stock	**	7,333,780
Stag Industrial Inc.	Common Stock	**	10,181,588
Stewart Information Services Corp.	Common Stock	**	4,406,100
Stifel Financial Corp.	Common Stock	**	4,548,360
Stratasys Inc.	Common Stock	**	2,466,522
Stride Inc.	Common Stock	**	9,608,726
Supernus Pharmaceuticals Inc.	Common Stock	**	3,217,357
Techtarget Inc.	Common Stock	**	1,111,516
Topgolf Callaway Brands Corp.	Common Stock	**	2,532,538
Traverse Therapeutics Inc.	Common Stock	**	399,859
Trupanion, Inc.	Common Stock	**	2,529,138
Ultra Clean Holdings Inc.	Common Stock	**	2,733,974

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United Bankshares Inc.	Common Stock	**	5,304,904
United Therapeutics Corporation	Common Stock	**	1,947,840
Upland Software Inc.	Common Stock	**	1,029,482
UroGen Pharma Ltd.	Common Stock	**	675,587
Utah Medical Products Inc.	Common Stock	**	3,613,877
Utz Brands Inc.	Common Stock	**	8,089,343
Valmont Industries Inc.	Common Stock	**	4,116,950
Valvoline Inc.	Common Stock	**	4,376,246
Veeco Instruments Inc.	Common Stock	**	2,493,781
Verint Systems Inc.	Common Stock	**	2,404,267
Verona Pharma	Common Stock	**	1,075,604
WalkMe Ltd.	Common Stock	**	1,741,400
WD-40 Co.	Common Stock	**	4,437,881
WESCO International Inc.	Common Stock	**	4,586,481
Western Alliance BanCorp.	Common Stock	**	8,574,478
Willdan Group Inc.	Common Stock	**	1,522,032
WillScot Mobile Mini Holdings Corp.	Common Stock	**	7,195,323
Wintrust Financial Corp.	Common Stock	**	3,788,621
WNS (Holdings) Limited	Common Stock	**	8,535,945
Workiva Inc.	Common Stock	**	5,215,235
Y-mAbs Therapeutics, Inc.	Common Stock	**	675,338
Ziff Davis Inc.	Common Stock	**	2,441,228
Zions BanCorp.	Common Stock	**	7,046,323
Total Other Common Stocks			1,067,485,061

Cash Equivalent

* Bank of America, N.A. Merrill Lynch Bank Deposit	Cash Equivalent, 1.06%	**	20,806,602
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Mutual Fund

PIMCO	All Asset Class Institutional Fund	**	879,810,982
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Government Securities

Abu Dhabi Crude Oil Pipeline LLC	\$811,000 par, 4.60%, due November 2, 2047	**	719,763
California State Municipal Bond	\$1,015,000 par, 7.30%, due October 1, 2039	**	1,229,123
Connecticut Avenue Securities Trust	\$664,075 par, 7.02%, due July 25, 2043	**	670,975
Corporacion Nacional del Cobre de Chile	\$200,000 par, 6.3%, due September 8, 2053	**	196,160
Electricite de France (EDF)	\$1,616,000 par, 6.9%, due May 23, 2053	**	1,810,915
FHLMC, Freddie Mac	\$1,049,000 par, 6.25%, due July 15, 2032	**	1,213,099
FHLMC, Freddie Mac	\$976,456 par, 6.12%, due October 25, 2041	**	977,039
FHLMC, Freddie Mac	\$730,453 par, 3.00%, due April 1, 2050	**	647,811
FHLMC, Freddie Mac	\$727,104 par, 3.00%, due August 1, 2048	**	647,907
FHLMC, Freddie Mac	\$691,829 par, 2.00%, due June 1, 2036	**	625,481
FHLMC, Freddie Mac	\$690,506 par, 2.50%, due December 1, 2035	**	642,964
FHLMC, Freddie Mac	\$69,506 par, 3.50%, due October 1, 2047	**	64,379
FHLMC, Freddie Mac	\$677,793 par, 3.50%, due October 15, 2053	**	654,686
FHLMC, Freddie Mac	\$658,354 par, 3.00%, due January 1, 2050	**	583,728
FHLMC, Freddie Mac	\$655,916 par, 6.62%, due February 25, 2042	**	657,969
FHLMC, Freddie Mac	\$569,830 par, 3.50%, due March 1, 2048	**	529,591
FHLMC, Freddie Mac	\$566,961 par, 3.50%, due August 1, 2044	**	527,613
FHLMC, Freddie Mac	\$563,212 par, 2.00%, due December 31, 2049	**	515,905
FHLMC, Freddie Mac	\$561,438 par, 4.00%, due August 1, 2052	**	528,634

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FHLMC, Freddie Mac	\$5,923,054 par, 2.00%, due February 1, 2052	**	4,830,999
FHLMC, Freddie Mac	\$5,269,705 par, 3.50%, due September 25, 2044	**	5,022,458
FHLMC, Freddie Mac	\$481,542 par, 3.00%, due May 1, 2037	**	456,262
FHLMC, Freddie Mac	\$45,353 par, 6.02%, due December 25, 2033	**	45,325
FHLMC, Freddie Mac	\$44,762 par, 3.00%, due February 1, 2050	**	39,698
FHLMC, Freddie Mac	\$438,086 par, 3.00%, November 1, 2049	**	388,428
FHLMC, Freddie Mac	\$434,411 par, 0.00%, due June 1, 2036	**	392,456
FHLMC, Freddie Mac	\$411,916 par, 3.00%, due January 1, 2050	**	364,967
FHLMC, Freddie Mac	\$4,595,121 par, 2.00%, due November 1, 2051	**	3,715,109
FHLMC, Freddie Mac	\$4,391,421 par, 4.00%, due May 1, 2052	**	4,134,691
FHLMC, Freddie Mac	\$398,427 par, 2.50%, due July 1, 2050	**	329,652
FHLMC, Freddie Mac	\$366,810 par, 4.00%, due September 1, 2052	**	345,337
FHLMC, Freddie Mac	\$303,301 par, 3.00%, due September 1, 2050	**	270,425
FHLMC, Freddie Mac	\$3,715,598 par, 3.50%, due January 1, 2051	**	3,440,248
FHLMC, Freddie Mac	\$3,587,447 par, 2.00%, due May 1, 2051	**	2,906,554
FHLMC, Freddie Mac	\$3,453,343 par, 2.50%, due November 1, 2051	**	2,945,616
FHLMC, Freddie Mac	\$3,062,684 par, 4.00%, due July 1, 2049	**	2,945,089
FHLMC, Freddie Mac	\$289,978 par, 2.50%, due July 1, 2035	**	269,121
FHLMC, Freddie Mac	\$255,857 par, 3.00%, due February 1, 2050	**	227,588
FHLMC, Freddie Mac	\$236,780 par, 7.82%, due March 25, 2052	**	241,450
FHLMC, Freddie Mac	\$217,536 par, 3.00%, due December 1, 2049	**	192,927
FHLMC, Freddie Mac	\$2,749,296 par, 6.00%, due June 1, 2053	**	2,788,140
FHLMC, Freddie Mac	\$2,690,665 par, 2.00%, due February 25, 2052	**	2,351,838
FHLMC, Freddie Mac	\$2,664,746 par, 4.50%, due November 1, 2052	**	2,576,668
FHLMC, Freddie Mac	\$2,654,099 par, 5.50%, due June 1, 2053	**	2,663,057
FHLMC, Freddie Mac	\$2,626,919 par, 4.00%, due November 25, 2051	**	2,533,639
FHLMC, Freddie Mac	\$2,588,481 par, 2.50%, due August 1, 2051	**	2,189,031
FHLMC, Freddie Mac	\$2,563,569 par, 2.50%, due July 1, 2052	**	2,177,489
FHLMC, Freddie Mac	\$2,504,729 par, 2.50%, due February 1, 2052	**	2,117,344
FHLMC, Freddie Mac	\$2,492,171 par, 2.50%, due April 1, 2052	**	2,124,942
FHLMC, Freddie Mac	\$2,429,375 par, 3.00%, June 1, 2050	**	2,164,466
FHLMC, Freddie Mac	\$2,410,401 par, 2.00%, due February 1, 2052	**	1,872,337
FHLMC, Freddie Mac	\$2,113,964 par, 2.50%, due May 1, 2051	**	1,784,135
FHLMC, Freddie Mac	\$2,060,471 par, 3.50%, due June 1, 2052	**	1,906,769
FHLMC, Freddie Mac	\$190,274 par, 2.50%, due June 1, 2051	**	160,038
FHLMC, Freddie Mac	\$145,189 par, 2.00%, due November 1, 2051	**	117,775
FHLMC, Freddie Mac	\$132,999 par, 4.00%, due August 1, 2048	**	126,995
FHLMC, Freddie Mac	\$126,518 par, 2.00%, due November 1, 2051	**	102,629
FHLMC, Freddie Mac	\$1,822,223 par, 3.50%, due January 25, 2051	**	1,738,406
FHLMC, Freddie Mac	\$1,711,453 par, 2.00%, due August 1, 2051	**	1,386,264
FHLMC, Freddie Mac	\$1,655,277 par, 2.00%, due August 1, 2035	**	1,493,015
FHLMC, Freddie Mac	\$1,623,030 par, 3.00%, July 1, 2050	**	1,438,331
FHLMC, Freddie Mac	\$1,606,553 par, 6.50%, due October 1, 2053	**	1,646,939
FHLMC, Freddie Mac	\$1,600,655 par, 2.00%, due December 1, 2051	**	1,305,562
FHLMC, Freddie Mac	\$1,511,835 par, 2.50%, due February 1, 2052	**	1,274,233
FHLMC, Freddie Mac	\$1,482,595 par, 4.50%, due September 1, 2050	**	1,452,457
FHLMC, Freddie Mac	\$1,316,506 par, 3.50%, due March 1, 2048	**	1,221,802
FHLMC, Freddie Mac	\$1,261,002 par, 2.00%, due December 1, 2051	**	1,020,175

FHLMC, Freddie Mac	\$1,199,468 par, 2.00%, due September 1, 2050	**	979,155
FHLMC, Freddie Mac	\$1,156,151 par, 5.00%, due October 1, 2052	**	1,142,455
FHLMC, Freddie Mac	\$1,112,791 par, 2.50%, due February 1, 2052	**	941,927
FHLMC, Freddie Mac	\$1,101,081 par, 2.50%, due June 1, 2051	**	926,131
FHLMC, Freddie Mac	\$1,002,339 par, 1.50%, due June 1, 2037	**	877,458
FHLMC, Freddie Mac	\$901,000 par, 3.51%, due March 1, 2029	**	866,495
FHLMC, Freddie Mac	\$656,000 par, 1.64%, due February 25, 2030	**	563,171
FHLMC, Freddie Mac	\$364,000 par, variable rate, due July 25, 2028	**	357,550
FHLMC, Freddie Mac	\$360,000 par, variable rate, due October 25, 2028	**	354,582
FHLMC, Freddie Mac	\$2,444,000 par, 3.90%, due April 25, 2028	**	2,398,698
FNMA, Fannie Mae	\$2,103,000 par, 1.63%, due January 7, 2025	**	2,042,748
FNMA, Fannie Mae	\$1,632,000 par, 2.63%, due September 6, 2024	**	1,608,104
FNMA, Fannie Mae	\$949,626 par, 3.50%, due February 1, 2047	**	884,363
FNMA, Fannie Mae	\$915,622 par, 2.50%, due August 1, 2050	**	771,388
FNMA, Fannie Mae	\$911,898 par, 4.50%, due January 1, 2053	**	881,508
FNMA, Fannie Mae	\$90,780 par, 2.00%, due October 1, 2051	**	73,650
FNMA, Fannie Mae	\$9,260,000 par, 2.00%, TBA	**	7,465,488
FNMA, Fannie Mae	\$9,200,000 par, 3.50%, TBA	**	8,372,683
FNMA, Fannie Mae	\$846,032 par, 3.50%, due June 1, 2044	**	786,815
FNMA, Fannie Mae	\$8,070,000 par, 6.00%, TBA	**	8,180,490
FNMA, Fannie Mae	\$797,309 par, 3.00%, due November 1, 2049	**	706,548
FNMA, Fannie Mae	\$774,803 par, 2.50%, due July 1, 2050	**	652,754
FNMA, Fannie Mae	\$763,220 par, 1.50%, due November 1, 2036	**	667,744
FNMA, Fannie Mae	\$753,725 par, 3.00% due March 1, 2050	**	667,924
FNMA, Fannie Mae	\$752,759 par, 3.00%, due July 1, 2049	**	668,314
FNMA, Fannie Mae	\$740,777 par, 2.00%, due April 1, 2052	**	601,756
FNMA, Fannie Mae	\$737,976 par, 3.50%, due October 1, 2048	**	683,573
FNMA, Fannie Mae	\$719,279 par, 3.00%, due August 1, 2034	**	681,551
FNMA, Fannie Mae	\$702,421 par, 2.50%, due June 1, 2050	**	591,769
FNMA, Fannie Mae	\$7,650,000 par, 3.00%, TBA	**	6,694,945
FNMA, Fannie Mae	\$7,441,411 par, 1.50%, due January 1, 2051	**	5,733,258
FNMA, Fannie Mae	\$696,924 par, 2.50%, due April 1, 2051	**	587,134
FNMA, Fannie Mae	\$69,492 par, 3.50%, due June 1, 2047	**	64,370
FNMA, Fannie Mae	\$644,737 par, 2.00%, due February 1, 2052	**	523,053
FNMA, Fannie Mae	\$640,513 par, 3.00%, due October 1, 2034	**	606,916
FNMA, Fannie Mae	\$633,041 par, 3.00%, due August 1, 2050	**	556,497
FNMA, Fannie Mae	\$621,253 par, 2.50%, due July 1, 2051	**	522,599
FNMA, Fannie Mae	\$617,681 par, 3.00%, due September 1, 2050	**	550,188
FNMA, Fannie Mae	\$6,170,494 par, 2.00%, due March 1, 2052	**	5,020,973
FNMA, Fannie Mae	\$597,591 par, 2.00%, due November 1, 2050	**	487,177
FNMA, Fannie Mae	\$587,621 par, 2.50%, due August 1, 2035	**	545,353
FNMA, Fannie Mae	\$576,746 par, 2.00%, due October 1, 2051	**	470,731
FNMA, Fannie Mae	\$573,811 par, 4.50%, due September 1, 2050	**	558,493
FNMA, Fannie Mae	\$55,584 par, 2.00%, due February 1, 2051	**	45,325
FNMA, Fannie Mae	\$539,132 par, 2.50%, due March 1, 2051	**	453,530
FNMA, Fannie Mae	\$525,000 par, 2.00%, TBA	**	471,143
FNMA, Fannie Mae	\$519,854 par, 4.62%, due January 25, 2044	**	520,389
FNMA, Fannie Mae	\$518,676 par, 3.00%, due May 1, 2050	**	459,724
FNMA, Fannie Mae	\$5,026,951 par, 5.00%, due March 1, 2053	**	4,966,142
FNMA, Fannie Mae	\$5,006,096 par, 2.00%, due January 1, 2052	**	4,047,394
FNMA, Fannie Mae	\$485,000 par, 3.00%, TBA	**	456,658
FNMA, Fannie Mae	\$479,622 par, 2.00%, due October 1, 2050	**	386,943

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FNMA, Fannie Mae	\$414,526 par, 3.00%, due July 1, 2051	**	366,087
FNMA, Fannie Mae	\$401,611 par, 3.00%, due January 1, 2050	**	356,177
FNMA, Fannie Mae	\$4,890,000 par, 4.50%, TBA	**	4,727,635
FNMA, Fannie Mae	\$4,860,000 par, 5.5%, TBA	**	4,873,833
FNMA, Fannie Mae	\$4,835,000 par, TBA	**	4,771,665
FNMA, Fannie Mae	\$4,642,400 par, 2.00%, due October 1, 2051	**	3,753,886
FNMA, Fannie Mae	\$4,303,424 par, 4.00%, due June 1, 2052	**	4,050,976
FNMA, Fannie Mae	\$4,014,845 par, 2.00%, due February 1, 2037	**	3,622,914
FNMA, Fannie Mae	\$38,298 par, floating rate, due October 25, 2041	**	38,287
FNMA, Fannie Mae	\$374,693 par, 3.00%, due July 1, 2050	**	333,818
FNMA, Fannie Mae	\$362,167 par, 4.50%, due February 1, 2051	**	351,192
FNMA, Fannie Mae	\$344,915 par, 1.50%, due September 1, 2036	**	302,003
FNMA, Fannie Mae	\$343,267 par, 3.50%, due February 1, 2046	**	319,234
FNMA, Fannie Mae	\$340,428 par, 2.50%, due August 1, 2051	**	288,581
FNMA, Fannie Mae	\$336,771 par, 2.00%, due February 1, 2051	**	272,739
FNMA, Fannie Mae	\$334,501 par, 4.00%, due April 25, 2041	**	330,172
FNMA, Fannie Mae	\$329,447 par, 2.50%, due June 1, 2050	**	277,545
FNMA, Fannie Mae	\$307,913 par, 2.00%, due April 1, 2036	**	276,494
FNMA, Fannie Mae	\$3,720,900 par, 2.00%, due January 1, 2051	**	3,013,423
FNMA, Fannie Mae	\$3,660,000 par, 6.50%, TBA	**	3,746,614
FNMA, Fannie Mae	\$3,537,283 par, 3.50%, due June 1, 2052	**	3,232,549
FNMA, Fannie Mae	\$3,525,124 par, 2.00%, due December 1, 2050	**	2,860,361
FNMA, Fannie Mae	\$3,485,000 par, 7.00%, due February 1, 2024	**	3,594,138
FNMA, Fannie Mae	\$3,374,476 par, 2.00%, due February 1, 2052	**	2,788,636
FNMA, Fannie Mae	\$3,072,069 par, 2.50%, due August 1, 2051	**	2,612,352
FNMA, Fannie Mae	\$297,472 par, 3.50%, due January 1, 2048	**	275,425
FNMA, Fannie Mae	\$282,849 par, 3.00%, due December 1, 2047	**	252,826
FNMA, Fannie Mae	\$271,679 par, 2.00%, due October 1, 2041	**	231,182
FNMA, Fannie Mae	\$262,802 par, 2.50%, due September 1, 2051	**	225,926
FNMA, Fannie Mae	\$261,907 par, 2.50%, due September 1, 2051	**	213,181
FNMA, Fannie Mae	\$26,138 par, 4.50%, due January 1, 2030	**	25,915
FNMA, Fannie Mae	\$240,800 par, 2.50%, due October 1, 2034	**	223,843
FNMA, Fannie Mae	\$237,893 par, 3.00%, due July 1, 2049	**	211,354
FNMA, Fannie Mae	\$223,560 par, 3.00%, due October 1, 2035	**	210,891
FNMA, Fannie Mae	\$221,078 par, 2.00%, due May 1, 2051	**	171,791
FNMA, Fannie Mae	\$216,619 par, 3.00%, due May 1, 2036	**	205,254
FNMA, Fannie Mae	\$206,395 par, 3.00%, due December 1, 2049	**	183,074
FNMA, Fannie Mae	\$2,962,605 par, 2.50%, due May 1, 2050	**	2,495,915
FNMA, Fannie Mae	\$2,872,165 par, 5.50%, due March 1, 2053	**	2,886,474
FNMA, Fannie Mae	\$2,861,608 par, 2.00%, due February 1, 2052	**	2,311,810
FNMA, Fannie Mae	\$2,818,352 par, 4.50%, due October 1, 2052	**	2,734,395
FNMA, Fannie Mae	\$2,659,220 par, 5.00%, due February 1, 2053	**	2,626,703
FNMA, Fannie Mae	\$2,623,714 par, 5.50%, due February 1, 2053	**	2,631,352
FNMA, Fannie Mae	\$2,541,477 par, 2.50%, due September 1, 2050	**	2,147,896
FNMA, Fannie Mae	\$2,479,484 par, 2.50%, due September 1, 2050	**	2,052,032
FNMA, Fannie Mae	\$2,460,868 par, 4.00%, due November 1, 2047	**	2,364,844
FNMA, Fannie Mae	\$2,409,471 par, 3.00%, due February 1, 2050	**	2,136,875
FNMA, Fannie Mae	\$2,404,170 par, 2.00%, due May 1, 2036	**	2,173,649
FNMA, Fannie Mae	\$2,386,377 par, 1.50%, due December 1, 2050	**	1,830,699

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FNMA, Fannie Mae	\$2,378,122 par, 2.50%, due December 1, 2034	**	2,212,973
FNMA, Fannie Mae	\$2,310,374 par, 2.00%, due June 1, 2041	**	1,981,927
FNMA, Fannie Mae	\$2,292,722 par, 1.50%, due November 1, 2051	**	1,765,837
FNMA, Fannie Mae	\$2,290,740 par, 2.50%, due December 1, 2051	**	1,936,887
FNMA, Fannie Mae	\$2,277,184 par, 3.00%, due February 1, 2051	**	1,995,372
FNMA, Fannie Mae	\$2,230,000 par, 4.00%, TBA	**	2,098,938
FNMA, Fannie Mae	\$2,046,385 par, 2.00%, due April 1, 2042	**	1,735,034
FNMA, Fannie Mae	\$2,025,829 par, 3.00%, due July 1, 2051	**	1,776,071
FNMA, Fannie Mae	\$2,004,044 par, 2.50%, due April 1, 2042	**	1,749,691
FNMA, Fannie Mae	\$190,584 par, 2.00%, due March 1, 2037	**	171,979
FNMA, Fannie Mae	\$168,698 par, 3.50%, due August 1, 2043	**	156,913
FNMA, Fannie Mae	\$162,989 par, 3.00%, due April 1, 2036	**	151,913
FNMA, Fannie Mae	\$152,479 par, 2.00%, due September 1, 2035	**	137,860
FNMA, Fannie Mae	\$139,880 par, 3.00%, due December 1, 2049	**	124,101
FNMA, Fannie Mae	\$122,387 par, 2.00%, due September 1, 2050	**	99,497
FNMA, Fannie Mae	\$116,224 par, 3.00%, due November 1, 2050	**	103,029
FNMA, Fannie Mae	\$113,374 par, 3.00%, due May 1, 2050	**	101,027
FNMA, Fannie Mae	\$11,530,000 par, 2.50%, TBA	**	9,694,851
FNMA, Fannie Mae	\$1,957,024 par, 3.50%, due April 1, 2052	**	1,805,416
FNMA, Fannie Mae	\$1,911,328 par, 4.00%, due June 1, 2048	**	1,826,197
FNMA, Fannie Mae	\$1,881,960 par, 2.00%, due February 1, 2052	**	1,521,232
FNMA, Fannie Mae	\$1,847,578 par, 3.00%, due September 1, 2050	**	1,629,417
FNMA, Fannie Mae	\$1,843,553 par, 2.50%, due July 1, 2050	**	1,553,119
FNMA, Fannie Mae	\$1,800,830 par, 2.00%, due February 1, 2052	**	1,456,952
FNMA, Fannie Mae	\$1,779,098 par, 3.00%, due February 1, 2050	**	1,572,864
FNMA, Fannie Mae	\$1,675,012 par, 5.00%, due March 1, 2062	**	1,669,375
FNMA, Fannie Mae	\$1,624,626 par, 2.00%, due August 1, 2051	**	1,314,054
FNMA, Fannie Mae	\$1,555,546 par, 2.50%, due February 1, 2051	**	1,313,456
FNMA, Fannie Mae	\$1,516,518 par, 2.00%, due April 1, 2052	**	1,229,740
FNMA, Fannie Mae	\$1,507,106 par, due December 25, 2041	**	1,506,381
FNMA, Fannie Mae	\$1,497,326 par, 2.50%, due September 1, 2035	**	1,389,569
FNMA, Fannie Mae	\$1,478,940 par, 3.00%, due December 1, 2049	**	1,310,588
FNMA, Fannie Mae	\$1,476,630 par, 2.50%, due June 1, 2050	**	1,244,006
FNMA, Fannie Mae	\$1,445,370 par, 2.00%, due March 1, 2051	**	1,169,579
FNMA, Fannie Mae	\$1,419,891 par, 1.50%, due May 1, 2037	**	1,242,141
FNMA, Fannie Mae	\$1,416,306 par, 2.00%, due June 25, 2046	**	1,235,666
FNMA, Fannie Mae	\$1,347,440 par, 6.96%, due June 25, 2043	**	1,364,248
FNMA, Fannie Mae	\$1,295,781 par, 2.50%, due July 1, 2036	**	1,205,863
FNMA, Fannie Mae	\$1,280,916 par, 4.00%, due December 1, 2052	**	1,216,854
FNMA, Fannie Mae	\$1,253,087 par, 3.00%, due March 1, 2037	**	1,183,023
FNMA, Fannie Mae	\$1,246,545 par, 3.00%, due November 1, 2049	**	1,105,158
FNMA, Fannie Mae	\$1,244,795 par, 2.00%, due March 1, 2037	**	1,127,069
FNMA, Fannie Mae	\$1,219,233 par, 2.50%, due May 1, 2051	**	1,025,631
FNMA, Fannie Mae	\$1,202,938 par, 2.50%, due October 1, 2051	**	1,011,899
FNMA, Fannie Mae	\$1,185,000 par, 5.00%, TBA	**	1,188,333
FNMA, Fannie Mae	\$1,139,167 par, 2.50%, due June 1, 2050	**	959,710
FNMA, Fannie Mae	\$1,092,015 par, 2.00%, due August 1, 2036	**	981,569
FNMA, Fannie Mae	\$1,046,736 par, 2.50%, due August 1, 2035	**	974,021

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FNMA, Fannie Mae	\$1,015,000 par, 1.50%, TBA	**	887,404
Freeport Indonesia	\$242,000 par, 6.20%, due April 14, 2052	**	233,557
Freeport Indonesia	\$1,233,000 par, 5.32%, due April 14, 2032	**	1,199,272
GNMA, Ginnie Mae	\$943,245 par, 3.50%, due May 20, 2047	**	880,928
GNMA, Ginnie Mae	\$932,173 par, 3.00%, due July 20, 2051	**	833,659
GNMA, Ginnie Mae	\$931,668 par, 3.50%, due July 20, 2047	**	870,131
GNMA, Ginnie Mae	\$88,239 par, 3.50%, due April 20, 2047	**	82,246
GNMA, Ginnie Mae	\$842,509 par, 3.50%, due February 20, 2047	**	785,549
GNMA, Ginnie Mae	\$78,544 par, 3.50%, due August 20, 2047	**	73,300
GNMA, Ginnie Mae	\$67,587 par, 3.50%, due August 20, 2046	**	63,146
GNMA, Ginnie Mae	\$650,668 par, 3.50%, due March 20, 2046	**	607,957
GNMA, Ginnie Mae	\$552,158 par, 3.00%, due July 20, 2049	**	497,807
GNMA, Ginnie Mae	\$507,054 par, 3.50%, due April 20, 2046	**	473,743
GNMA, Ginnie Mae	\$447,380 par, 4.00%, due June 20, 2047	**	430,414
GNMA, Ginnie Mae	\$446,428 par, 4.00%, due July 20, 2045	**	431,406
GNMA, Ginnie Mae	\$421,573 par, 4.00%, due December 20, 2047	**	404,392
GNMA, Ginnie Mae	\$400,811 par, 3.50%, due November 20, 2047	**	373,338
GNMA, Ginnie Mae	\$4,621,425 par, 2.50%, due November 20, 2051	**	3,995,454
GNMA, Ginnie Mae	\$4,455,470 par, 2.50%, due February 20, 2051	**	3,858,409
GNMA, Ginnie Mae	\$4,398,297 par, 4.50%, due January 20, 2053	**	4,282,794
GNMA, Ginnie Mae	\$3,798,129 par, 2.50%, due December 20, 2051	**	3,283,984
GNMA, Ginnie Mae	\$3,775,774 par, 2.00%, due October 20, 2051	**	3,145,576
GNMA, Ginnie Mae	\$3,735,711 par, 2.00%, due November 20, 2051	**	3,110,413
GNMA, Ginnie Mae	\$3,080,000 par, TBA	**	3,099,700
GNMA, Ginnie Mae	\$295,406 par, 4.00%, due September 20, 2047	**	283,864
GNMA, Ginnie Mae	\$252,131 par, 3.50%, due December 20, 2047	**	235,627
GNMA, Ginnie Mae	\$2,888,402 par, 3.00%, due August 20, 2051	**	2,586,413
GNMA, Ginnie Mae	\$2,710,040 par, 2.50%, due September 20, 2051	**	2,343,200
GNMA, Ginnie Mae	\$2,630,000 par, TBA	**	2,612,515
GNMA, Ginnie Mae	\$2,021,604 par, 3.00%, due January 20, 2050	**	1,820,277
GNMA, Ginnie Mae	\$175,287 par, 3.50%, due March 20, 2047	**	163,706
GNMA, Ginnie Mae	\$163,647 par, 2.50%, due January 20, 2051	**	141,448
GNMA, Ginnie Mae	\$156,264 par, 3.00%, due April 20, 2049	**	141,094
GNMA, Ginnie Mae	\$117,684 par, 4.00%, due May 20, 2047	**	113,222
GNMA, Ginnie Mae	\$114,627 par, 4.00%, due January 20, 2048	**	110,158
GNMA, Ginnie Mae	\$10,435,000 par, 2.00%, TBA	**	8,689,147
GNMA, Ginnie Mae	\$1,735,000 par, 4.50%, TBA	**	1,689,150
GNMA, Ginnie Mae	\$1,673,290 par, 3.00%, due October 20, 2049	**	1,507,368
GNMA, Ginnie Mae	\$1,652,973 par, 3.00%, due November 20, 2049	**	1,488,895
GNMA, Ginnie Mae	\$1,641,024 par, 3.50%, due February 20, 2046	**	1,533,804
GNMA, Ginnie Mae	\$1,620,000 par, 3.00%, TBA	**	1,446,989
GNMA, Ginnie Mae	\$1,445,901 par, 3.00%, due May 20, 2051	**	1,295,332
GNMA, Ginnie Mae	\$1,383,346 par, 4.00%, due August 20, 2045	**	1,342,327
GNMA, Ginnie Mae	\$1,310,000 par, 2.50%, TBA	**	1,132,507
GNMA, Ginnie Mae	\$1,306,139 par, 3.00%, due September 20, 2051	**	1,167,700
GNMA, Ginnie Mae	\$1,301,247 par, 3.50%, due May 20, 2046	**	1,215,728
GNMA, Ginnie Mae	\$1,260,000 par, 3.50%, TBA	**	1,162,247
GNMA, Ginnie Mae	\$1,217,339 par, 2.50%, due December 20, 2050	**	1,054,714
GNMA, Ginnie Mae	\$1,192,559 par, 3.50%, due April 20, 2048	**	1,110,895

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GNMA, Ginnie Mae	\$1,171,590 par, 4.00%, due July 20, 2047	**	1,127,159
GNMA, Ginnie Mae	\$1,165,000 par, 4.00%, TBA	**	1,106,724
GNMA, Ginnie Mae	\$1,088,177 par, 4.00%, due November 20, 2052	**	1,033,420
Idaho Energy Resources Authority Transmission Facilities	\$1,035,000 par, 2.86%, due September 1, 2046	**	738,391
Illinois State Taxable Pension	\$4,595,000 par, 5.10%, due June 1, 2033	**	4,564,201
New Jersey State Transportation Trust Fund Authority	\$2,270,000 par, 5.75%, due December 15, 2028	**	2,313,592
Panama Republic	\$1,776,000 par, 4.50%, due January 19, 2063	**	1,107,981
Petroleos De Venezuela	\$8,600,000 par, 0.00%, October 28, 2022	**	639,591
Qatar Petroleum	\$1,196,000 par, 3.13%, due July 12, 2041	**	884,944
Romania	\$884,000 par, 5.87%, due January 30, 2053	**	892,783
Saudi Arabia, Kingdom	\$4,931,000 par, 4.75%, due January 16, 2030	**	4,917,637
Saudi Arabia, Kingdom	\$1,478,000 par, 5.75%, due January 16, 2054	**	1,452,445
Tennessee Valley Authority	\$1,924,000 par, 0.75%, due May 15, 2025	**	1,831,948
Texas Natural Gas Securitization Finance Corporation	\$4,047,000 par, 5.10%, due April 1, 2035	**	4,133,336
Texas Natural Gas Securitization Finance Corporation	\$2,519,000 par, 5.17%, due April 1, 2041	**	2,623,128
U.S. Treasury	\$9,914,000 par, 2.38%, due February 15, 2042	**	7,502,110
U.S. Treasury	\$9,787,000 par, 3.75%, due December 31, 2028	**	9,731,184
U.S. Treasury	\$9,239,000 par, 4.12%, due July 31, 2028	**	9,326,698
U.S. Treasury	\$9,149,000 par, 4.00%, due January 31, 2029	**	9,204,037
U.S. Treasury	\$8,878,000 par, 4.63%, due September 30, 2028	**	9,151,970
U.S. Treasury	\$8,308,000 par, 3.13%, due May 15, 2048	**	6,767,775
U.S. Treasury	\$8,253,000 par, 4.00%, due November 15, 2042	**	7,922,558
U.S. Treasury	\$8,130,000 par, 2.75%, due April 30, 2027	**	7,828,618
U.S. Treasury	\$7,874,000 par, 2.00%, due November 15, 2041	**	5,623,143
U.S. Treasury	\$7,451,000 par, 3.88%, due December 31, 2027	**	7,436,447
U.S. Treasury	\$7,317,000 par, 3.88%, due August 15, 2033	**	7,273,555
U.S. Treasury	\$7,218,000 par, 3.50%, due February 15, 2053	**	6,480,411
U.S. Treasury	\$7,117,000 par, 4.88%, due October 31, 2028	**	7,417,248
U.S. Treasury	\$7,028,000 par, 3.62%, due May 15, 2053	**	6,315,317
U.S. Treasury	\$6,557,000 par, 3.25%, due May 15, 2042	**	5,677,696
U.S. Treasury	\$6,320,000 par, 4.37%, due November 30, 2028	**	6,458,744
U.S. Treasury	\$5,957,000 par, 3.38%, due August 15, 2042	**	5,244,254
U.S. Treasury	\$5,953,000 par, 2.75%, due July 31, 2027	**	5,719,996
U.S. Treasury	\$5,723,000 par, 2.25%, due May 15, 2041	**	4,297,615
U.S. Treasury	\$5,718,000 par, 4.00%, due November 15, 2052	**	5,493,747
U.S. Treasury	\$5,351,000 par, 4.13%, due September 30, 2027	**	5,383,608
U.S. Treasury	\$5,321,000 par, 3.25%, due June 30, 2027	**	5,202,109
U.S. Treasury	\$4,391,000 par, 4.37%, due August 15, 2043	**	4,422,560
U.S. Treasury	\$4,301,000 par, 2.00%, due August 15, 2051	**	2,717,358
U.S. Treasury	\$4,221,000 par, 4.00%, due June 30, 2028	**	4,237,983
U.S. Treasury	\$4,093,000 par, 3.87%, due February 15, 2043	**	3,853,016

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U.S. Treasury	\$3,982,000 par, 2.88%, due May 15, 2052	**	3,076,251
U.S. Treasury	\$3,793,000 par, 1.88%, due February 15, 2041	**	2,685,177
U.S. Treasury	\$3,713,000 par, 4.38%, due November 15, 2039	**	3,813,657
U.S. Treasury	\$3,674,000 par, 2.38%, due November 15, 2049	**	2,564,911
U.S. Treasury	\$3,554,000 par, 2.25%, due May 15, 2051	**	2,459,757
U.S. Treasury	\$3,436,000 par, 3.00%, due August 15, 2052	**	2,724,775
U.S. Treasury	\$3,335,000 par, 1.88%, due February 15, 2051	**	2,046,856
U.S. Treasury	\$3,244,000 par, 1.63%, due November 15, 2050	**	1,867,961
U.S. Treasury	\$3,104,000 par, 1.13%, due August 15, 2040	**	1,950,549
U.S. Treasury	\$26,918,000 par, 4.00%, due January 31, 2031	**	27,056,796
U.S. Treasury	\$25,199,000 par, 4.50%, due November 15, 2033	**	26,313,268
U.S. Treasury	\$24,218,000 par, 4.25%, due January 31, 2026	**	24,229,352
U.S. Treasury	\$2,985,000 par, 1.38%, due November 15, 2040	**	1,950,045
U.S. Treasury	\$2,521,000 par, 1.75%, due August 15, 2041	**	1,730,332
U.S. Treasury	\$19,285,000 par, 4.00%, due January 15, 2027	**	19,280,480
U.S. Treasury	\$13,223,000 par, 3.62%, due May 31, 2028	**	13,078,373
U.S. Treasury	\$12,716,000 par, 3.88%, due November 30, 2027	**	12,685,700
U.S. Treasury	\$12,383,000 par, 3.50%, due January 31, 2028	**	12,190,967
U.S. Treasury	\$11,798,000 par, 4.37%, due August 31, 2028	**	12,036,264
U.S. Treasury	\$11,741,000 par, 4.75%, due November 15, 2043	**	12,428,949
U.S. Treasury	\$11,634,000 par, 4.13%, due October 31, 2027	**	11,706,713
U.S. Treasury	\$11,437,000 par, 4.00%, due August 15, 2053	**	11,245,788
U.S. Treasury	\$11,306,000 par, 4.00%, due February 29, 2028	**	11,338,240
U.S. Treasury	\$1,984,000 par, 4.5%, due May 15, 2038	**	2,081,728
U.S. Treasury	\$1,790,000 par, 3.88%, due December 31, 2030	**	1,771,820
U.S. Treasury	\$1,537,000 par, 3.5%, due April 30, 2028	**	1,512,324
United Mexican States	\$583,000 par, 6.33%, due May 4, 2053	**	581,137
United Mexican States	\$1,374,000 par, 6.4%, due May 7, 2054	**	1,383,248
Wisconsin Treasury Security	\$4,145,000 par, 3.87%, due May 15, 2043	**	3,900,186
Total Government Securities			819,161,539
Corporate Bonds			
Abbvie Inc.	\$2,032,000 par, 2.60%, due November 21, 2024	**	1,989,541
Aircastle Limited	\$1,675,000 par, 6.50%, due July 18, 2028	**	1,715,785
Amerada Hess Corporation	\$2,022,000 par, 7.88%, due October 1, 2029	**	2,309,495
Ameren Corporation	\$1,170,000 par, 2.50%, due September 15, 2024	**	1,146,742
Ameren Corporation	\$2,252,000 par, 5.00%, due January 15, 2029	**	2,264,843
Ameren Corporation	\$2,109,000 par, 5.70%, due December 1, 2026	**	2,155,699
American Electric Power	\$1,604,000 par, 5.70% due August 15, 2025	**	1,616,335
Amgen Inc.	\$344,000 par, 5.60%, due March 1, 2043	**	353,939
Amgen Inc.	\$3,014,000 par, 5.65%, due March 2, 2053	**	3,105,366
Anglo American Capital PLC	\$2,263,000 par, 2.88%, due March 17, 2031	**	1,925,144

Apache Corporation	\$1,817,000 par, 5.10%, due September 1, 2040	**	1,558,514
AT&T Inc.	\$3,105,000 par, 3.50%, due September 15, 2053	**	2,217,539
AT&T Inc.	\$2,776,000 par, 2.55%, due December 1, 2033	**	2,252,106
AT&T Inc.	\$1,304,000 par, 5.40%, due February 15, 2034	**	1,337,645
Banco Santander, S.A.	\$1,727,000 par, 6.92%, due August 8, 2033	**	1,824,151
Banco Santander, S.A.	\$1,600,000 par, 6.94%, due November 7, 2033	**	1,773,348
* Bank of America Corporation	\$4,423,000 par, 2.30%, due July 21, 2032	**	3,631,217
* Bank of America Corporation	\$4,643,000 par, 5.20%, due April 25, 2029	**	4,680,979
* Bank of America Corporation	\$1,787,000 par, 5.93%, due September 15, 2027	**	1,825,373
* Bank of America Corporation	\$1,626,000 par, 5.47%, due January 23, 2035	**	1,655,836
Banque Federative du Credit Mutuel	\$4,109,000 par, 5.90%, due July 13, 2026	**	4,195,000
BHP Billiton Finance (USA) Ltd	\$520,000 par, 5.25%, due September 8, 2026	**	529,750
BHP Billiton Finance (USA) Ltd	\$1,015,000 par, 4.87%, due February 27, 2026	**	1,020,492
BNP Paribas	\$3,114,000 par, 5.18%, due January 9, 2030	**	3,132,727
Boeing Co.	\$5,135,000 par, 5.81%, due May 1, 2050	**	5,142,418
Boston Properties Limited	\$1,621,000 par, 3.40%, due June 21, 2029	**	1,455,579
Broadcom Inc.	\$456,000 par, 3.14%, due November 15, 2035	**	374,840
Broadcom Inc.	\$1,301,000 par, 2.60%, due February 15, 2033	**	1,068,699
Broadcom Inc.	\$1,041,000 par, 6.75%, due November 1, 2029	**	1,123,904
Burlington Northern Santa Fe, LLC	\$1,894,000 par, 5.20%, due April 15, 2054	**	1,930,382
Camden Property Trust	\$2,442,000 par, 4.90%, due January 15, 2034	**	2,406,075
Capital One Financial Corporation	\$1,594,000 par, 7.62%, due October 30, 2031	**	1,760,750
Centene Corp.	\$999,000 par, 2.45%, due July 15, 2028	**	888,950
CenterPoint Energy Resources Corp	\$1,491,000 par, 5.25%, due March 1, 2028	**	1,526,634
Charter Communications, Inc	\$862,000 par, 4.80%, due March 1, 2050	**	658,057
Charter Communications, Inc	\$433,000 par, 5.75%, due April 1, 2048	**	377,505
Citigroup Inc.	\$731,000 par, 6.17%, due May 25, 2034	**	758,231
Citibank N.A.	\$1,932,000 par, 5.49%, due December 4, 2026	**	1,968,822
CK Hutchison International	\$201,000 par, 3.13%, due April 15, 2041	**	154,521
CNH Industrial Capital LLC	\$2,741,000 par, 5.50%, due January 12, 2029	**	2,818,814
Comcast Corp.	\$620,000 par, 5.35%, due May 15, 2053	**	631,945
Comcast Corp.	\$1,426,000 par, 2.89%, due November 1, 2051	**	944,058
Corporacion Nacional del Cobre de Chile	\$2,555,000 par, 3.63%, due August 1, 2027	**	2,414,488
Credit Suisse AG New York Branch	\$2,008,000 par, 4.75%, due August 9, 2024	**	1,997,145
Crestwood Midstream Partners L.P./Corp.	\$725,000 par, 5.75%, due April 1, 2025	**	724,667
CVS Health Corporation	\$2,108,000 par, 5.88%, due June 1, 2053	**	2,174,393
Darden Restaurants, Inc	\$2,381,000 par, 6.30%, due October 10, 2033	**	2,534,934
DCP Midstream Operating	\$3,980,000 par, 5.63%, due July 15, 2027	**	4,055,361
DCP Midstream Operating	\$3,588,000 par, 5.13%, due May 15, 2029	**	3,620,898
DPL Inc.	\$1,706,000 par, 4.13%, due July 1, 2025	**	1,661,383
DTE Energy Co.	\$4,072,000 par, 4.22%, due November 1, 2024	**	4,029,391
DTE Energy Co.	\$1,124,000 par, 2.53%, due October 1, 2024	**	1,100,712
Duke Energy Corp.	\$2,750,000 par, 2.65%, due September 1, 2026	**	2,614,795
Duke Energy Florida LLC	\$2,286,000 par, 6.20%, due November 15, 2053	**	2,558,168

Edison International	\$3,276,000 par, 6.95%, due November 15, 2029	**	3,558,153
Enbridge Inc.	\$1,454,000 par, 4.25%, due December 1, 2026	**	1,436,058
Enel Finance America	\$996,000 par, 7.10%, due October 14, 2027	**	1,064,380
Enel Finance International	\$974,000 par, 7.75%, due October 14, 2052	**	1,199,581
Enel Finance International	\$4,687,000 par, 3.50%, due April 6, 2028	**	4,417,944
Enel Finance International	\$1,675,000 par, 6.80%, due October 14, 2025	**	1,717,312
Energy Transfer LP	\$908,000 par, 5.00%, due May 15, 2050	**	808,527
Energy Transfer LP	\$2,049,000 par, 5.95%, due May 15, 2054	**	2,054,826
ERAC USA Finance LLC	\$572,000 par, 5.40%, due May 1, 2053	**	593,948
ERAC USA Finance LLC	\$1,422,000 par, 4.60%, due May 1, 2028	**	1,414,905
Eversource Energy, Inc.	\$2,601,000 par, 5.95%, due February 1, 2029	**	2,705,116
Eversource Energy, Inc.	\$1,815,000 par, 5.45%, due March 1, 2028	**	1,847,860
Eversource Energy, Inc.	\$1,024,000 par, 4.75%, due May 15, 2026	**	1,017,576
FirstEnergy Corp.	\$907,000 par, 3.40%, due March 1, 2050	**	628,077
FirstEnergy Transmission LLC	\$681,000 par, 4.55%, due April 1, 2049	**	582,632
FirstEnergy Transmission LLC	\$4,202,000 par, 4.35%, due January 15, 2025	**	4,144,132
FirstEnergy Transmission LLC	\$1,475,000 par, 5.45%, due July 15, 2044	**	1,422,859
Ford Motor Credit Company	\$3,085,000 par, 2.90%, due February 16, 2028	**	2,775,322
Ford Motor Credit Company	\$2,261,000 par, 4.95%, due May 28, 2027	**	2,212,705
GE Capital Funding, LLC	\$1,479,000 par, 4.55%, due May 15, 2028	**	1,446,174
General Motors Financial Company Inc	\$1,403,000 par, 6.10%, due January 7, 2034	**	1,446,484
General Motors Financial Company Inc.	\$922,000 par, 5.95%, due April 1, 2049	**	907,612
Glencore Funding LLC	\$906,000 par, 6.38%, due October 6, 2030	**	970,710
Global Payments Inc.	\$1,159,000 par, 3.20%, due August 15, 2029	**	1,049,005
Goldman Sachs Group, Inc.	\$2,924,000 par, 6.48%, due October 24, 2029	**	3,104,596
Hess Corporation	\$4,042,000 par, 4.30%, due April 1, 2027	**	3,993,536
HSBC Holdings PLC	\$835,000 par, 6.33%, due March 9, 2044	**	903,398
HSBC Holdings PLC	\$756,000 par, 7.40%, due November 13, 2034	**	826,588
Hyundai Capital America	\$5,288,00 par, 6.00%, due July 11, 2025	**	5,335,987
Hyundai Capital America	\$2,033,000 par, 6.10%, due September 21, 2028	**	2,123,012
Hyundai Capital Services Inc.	\$809,000 par, 5.30%, due January 8, 2029	**	820,542
Hyundai Capital Services Inc.	\$2,084,000 par, 5.13%, due February 5, 2027	**	2,082,911
IBM International Capital Pte. Ltd.	\$4,129,000 par, 5.25%, due February 5, 2044	**	4,126,568
IBM International Capital Pte. Ltd.	\$835,000 par, 5.30%, due February 5, 2054	**	838,261
Indonesia Asahan Aluminium	\$2,341,000 par, 6.53%, due November 15, 2028	**	2,440,186
Indonesia Asahan Alumninium	\$2,034,000 par, 4.75%, due May 15, 2025	**	2,003,022
ING Groep N.V.	\$2,260,000 par, 6.11%, due September 11, 2034	**	2,372,480
J.M. Smucker Co.	\$1,483,000 par, 6.5%, due November 15, 2043	**	1,652,932
JBS USA Food Finance Co.	\$1,429,000 par, 7.25%, due November 15, 2053	**	1,554,141
JPMorgan Chase & Co.	\$3,349,000 par, 5.30%, due July 24, 2029	**	3,403,788
JPMorgan Chase & Co.	\$2,020,000 par, 5.04%, due January 23, 2028	**	2,028,640
JPMorgan Chase & Co.	\$1,350,000 par, 5.34%, due January 23, 2035	**	1,371,949
Lennox International Inc.	\$2,262,000 par, 5.50%, due September 15, 2028	**	2,318,090
Lloyds Banking Group Plc	\$1,750,000 par, 5.68%, due January 5, 2035	**	1,773,572
Lloyds Banking Group Plc	\$2,087,000 par, 5.46%, due January 5, 2028	**	2,099,249
Lowe's Companies Inc.	\$580,000 par, 5.63%, due April 15, 2053	**	602,432
Marathon Petroleum Corp.	\$3,630,000 par, 5.13%, December 15, 2026	**	3,058,833
MassMutual Global Funding	\$3,171,000 par, 4.85%, due January 17, 2029	**	3,187,269
Mercedes-Benz Financial North America LLC	\$5,000,000 par, 4.80%, due January 11, 2027	**	5,014,935

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Mercedes-Benz Financial North America LLC	\$1,969,000 par, 4.85%, due January 11, 2029	**	1,980,576
Merck & Co., Inc.	\$947,000 par, 5.00%, due May 17, 2053	**	948,650
Meta Platforms, Inc.	\$1,552,000 par, 5.75%, due May 15, 2063	**	1,683,195
Microchip Technology Inc.	\$437,000 par, 0.97%, due February 15, 2024	**	436,195
MidAmerican Energy	\$574,000 par, 5.86%, due September 15, 2054	**	627,351
Morgan Stanley	\$3,488,000 par, 5.12%, due February 1, 2029	**	3,500,749
Morgan Stanley	\$3,478,000 par, 5.46%, due January 18, 2035	**	3,549,305
Morgan Stanley	\$2,264,000 par, 5.25%, due April 21, 2034	**	2,265,242
Morgan Stanley	\$1,882,000 par, 5.45% , due July 20, 2029	**	1,915,469
NextEra Energy Capital Holdings Inc.	\$3,727,000 par, 0.51%, due September 1, 2025	**	3,764,636
Nextera Energy Capital Holdings Inc.	\$2,149,000 par, 4.26%, due September 1, 2024	**	2,132,150
Nextera Energy Capital Holdings Inc.	\$1,513,000 par, 4.45%, due June 20, 2025	**	1,499,866
NextEra Energy Capital Holdings Inc.	\$1,459,000 par, 6.05%, due March 1, 2025	**	1,471,298
Nissan Motor Acceptance Co.	\$817,000 par, 2.75%, due March 9, 2028	**	723,982
Nissan Motor Acceptance Co.	\$3,824,000 par, 1.85%, due September 16, 2026	**	3,460,171
Nissan Motor Acceptance Co.	\$1,115,000 par, 2.00%, due March 9, 2026	**	1,030,384
Norfolk Southern Corp.	\$1,033,000 par, 5.95%, due March 15, 2064	**	1,132,888
Norsk Hydro, ASA	\$1,833,000 par, 7.25%, due September 23, 2027	**	2,005,055
NXP B.V. / NXP FDG LLC / NXP USA	\$916,000 par, 2.65%, due February 15, 2032	**	765,358
NXP B.V. / NXP FDG LLC / NXP USA	\$397,000 par, 2.70%, due May 1, 2025	**	384,048
Occidental Petroleum Corporation	\$2,217,000 par, 8.50%, due July 15, 2027	**	2,422,361
Occidental Petroleum Corporation	\$1,999,000 par, 6.20%, due March 15, 2040	**	2,046,636
Occidental Petroleum Corporation	\$1,800,000 par, 8.88%, due July 15, 2030	**	2,110,133
Oglethorpe Power Corp.	\$379,000 par, 6.20%, due December 1, 2053	**	402,607
Oneok Inc.	\$2,008,000 par, 2.75%, due September 1, 2024	**	1,973,844
Oracle Corp.	\$2,142,000 par, 3.60%, due April 1, 2050	**	1,576,260
Oracle Corp.	\$1,479,000 par, 3.60%, due April 1, 2040	**	1,182,791
Ovintiv Inc.	\$2,434,000 par, 7.10%, due July 15, 2053	**	2,708,217
PacifiCorp	\$795,00 par, 5.30%, due February 15, 2031	**	806,503
Pacific Gas & Electric Co	\$622,000 par, 4.60%, due June 15, 2043	**	520,950
Pacific Gas & Electric Co.	\$943,000 par, 3.75%, due February 15, 2024	**	941,861
Pacific Gas & Electric Co.	\$780,000 par, 4.00%, due December 1, 2046	**	586,372
Pacific Gas & Electric Co.	\$2,773,000 par, 4.50%, due July 1, 2040	**	2,387,692
PacifiCorp	\$1,148,000 par, 5.80%, due January 15, 2055	**	1,150,120
Pfizer Investment Enterprises Pte Ltd.	\$3,302,000 par, 4.45%, due May 19, 2028	**	3,295,108
Pfizer Investment Enterprises Pte. Ltd	\$654,000 par, 5.11%, due May 19, 2043	**	650,102
Pfizer Investment Enterprises Pte. Ltd	\$2,947,000 par, 5.30%, due May 19, 2053	**	2,996,382
Plains All American Pipeline, L.P.	\$1,369,000 par, 4.70%, due June 15, 2044	**	1,167,969
Plains All American Pipeline, L.P.	\$463,000 par, 5.15%, due June 1, 2042	**	421,393
PNC Financial Services Group, Inc	\$585,000 par, 5.62%, due October 28, 2025	**	584,790
PNC Financial Services Group, Inc	\$3,044,000 par, 5.68%, due January 22, 2035	**	3,123,756
Procter & Gamble Co.	\$4,615,000 par, 4.35%, due January 29, 2029	**	4,642,697
Procter & Gamble Co.	\$4,508,000 par, 4.55%, due January 29, 2034	**	4,568,553
Reynolds American Inc.	\$1,219,000 par, 5.70%, due August 15, 2035	**	1,195,038
Roche Holdings, Inc.	\$2,466,000 par, 5.27%, due November 13, 2026	**	2,516,255
Royal Bank of Canada	\$2,543,000 par, 5.15%, due February 1, 2034	**	2,548,830
RTX Corporation	\$3,694,000 par, 5.75%, due January 15, 2029	**	3,856,151
RTX Corporation	\$2,291,000 par, 6.40%, due March 15, 2054	**	2,638,388
Ryder System, Inc.	\$791,000 par, 6.60%, due December 1, 2033	**	863,257
Sabine Pass	\$543,000 par, 5.75%, due May 15, 2024	**	542,719
San Diego Gas & Electric Co.	\$1,455,000 par, 3.75%, due June 1, 2047	**	1,152,653

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Sempra Energy	\$162,000 par, 6.00%, due October 15, 2039	**	170,386
Societe Generale	\$686,000 par, 4.03%, due January 21, 2043	**	497,398
Southern California Edison Co.	\$759,000 par, 5.2%, due June 1, 2034	**	764,738
Southern California Edison Co.	\$1,966,000 par, 4.90%, due June 1, 2026	**	1,972,430
Southern California Edison Co.	\$1,914,000 par, 4.88%, due February 1, 2027	**	1,917,840
Sprint Capital Corp.	\$2,938,000 par, 6.88%, due November 15, 2028	**	3,174,292
Standard Chartered PLC	\$1,240,000 par, 1.82%, due November 23, 2025	**	1,199,807
Sunoco Logistics Partner	\$1,691,000 par, 4.00%, due October 1, 2027	**	1,633,234
T-Mobile USA Inc.	\$529,000 par, 5.75%, due January 15, 2054	**	556,247
T-Mobile USA Inc.	\$3,469,000 par, 3.88%, due April 15, 2030	**	3,280,640
T-Mobile USA Inc.	\$1,626,000 par, 4.85%, due January 15, 2029	**	1,629,169
T-Mobile USA, Inc.	\$374,000 par, 4.50%, due April 15, 2050	**	327,447
Toyota Motor Credit Corporation	\$3,238,000 par, 4.65%, due January 5, 2029		3,251,419
Truist Financial Corp.	\$2,259,000 par, 5.44%, due January 24, 2030		2,278,253
U.S Bancorp	\$1,891,000 par, 5.38%, due January 23, 2030		1,913,409
U.S Bancorp	\$1,638,000 par, 5.68%, due January 23, 2035		1,675,997
Verizon Communications Inc.	\$2,909,000 par, 2.55%, due March 21, 2031		2,500,593
Verizon Communication Inc.	\$1,041,000 par, 4.33%, due September 21, 2028		1,026,285
Virginia Electric & Power Co.	\$2,016,000 par, 5.45%, due April 1, 2053		2,051,376
Volkswagen Group America Finance LLC	\$3,962,000 par, 5.80%, due September 12, 2025		4,000,203
Warnermedia Holdings, Inc.	\$1,417,000 par, 5.05%, due March 15, 2042		1,256,041
Warnermedia Holdings, Inc.	\$1,075,000 par, 5.14% due March 15, 2052		924,035
Wells Fargo & Co.	\$1,859,000 par, 5.56%, due July 25, 2034	**	1,897,933
Wells Fargo & Co.	\$1,332,000 par, 2.16%, due February 11, 2026	**	1,286,975
Western Midstream Partners, LP	\$3,271,000 par, 6.35%, due January 15, 2029	**	3,419,366
Western Midstream Partners, LP	\$1,103,000 par, 5.75%, due February 1, 2050	**	985,780
Williams Companies, Inc.	\$3,301,000 par, 4.90%, due March 15, 2029	**	3,306,592
Total Corporate Bonds			347,907,741
Asset-Backed Securities			
510 Asset Backed	\$384,736 par, 2.24%, due June 25, 2061	**	265,656
Ally Auto Receivables Trust	\$31,202 par, 1.84%, due June 17, 2024	**	2,731,435
American Express Credit Account Master Trust	\$640,000 par, 1.92%, due January 15, 2025	**	712,756
American Express Credit Account Master Trust	\$662,584 par, 4.12%, due February 13, 2026	**	4,211,828
Americredit Automobile Receivables Trust	\$110,000 par, 0.66%, due December 18, 2024	**	470,491
* BA Credit Card Trust Class	\$2,827,000 par, 4.81%, due July 18, 2025	**	2,373,731
* Bank of America Corporation	\$579,000 par, 0.97%, due February 18, 2026	**	1,751,682
BMW Vehicle Owner Trust	\$913,000 par, 0.76%, due August 18, 2026	**	2,530,656
BMW Vehicle Owner Trust 2020-A Series 20 A	\$833,000 par, 0.34%, due May 15, 2026	**	463,873
Capital One Prime Auto Receivables Trust	\$939,000 par, 0.62%, due April 26, 2027	**	1,421,254
Carmax Auto Owner Trust	\$1,210,000 par, 1.39%, due July 15, 2030	**	967,709
Carmax Auto Owner Trust	\$2,582,000 par, 3.49%, due May 15, 2027	**	1,628,311
Carmax Auto Owner Trust	\$864,000 par, 2.80%, due March 15, 2027	**	967,312
Carmax Auto Owner Trust	\$1,032,000 par, 0.77%, due September 15, 2026	**	902,090
Carmax Auto Owner Trust	\$14,408 par, 2.18%, due May 15, 2024	**	808,868
Carmax Auto Owner Trust	\$1,171,000 par, 0.77%, due March 16, 2026	**	237,108
Carmax Auto Owner Trust	\$1,194,000 par, 0.53%, due October 15, 2026	**	1,725,591
Carmax Auto Owner Trust	\$1,468,000 par, 0.72%, due September 15, 2026	**	1,137,295
Carvana Auto Receivables Trust	\$1,558,000 par, 4.75%, due October 15, 2027	**	896,413

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Chase Issuance Trust	\$1,835,000 par, 0.76%, due June 15, 2026	**	923,898
Chase Issuance Trust	\$2,255,000 par, 1.47%, due December 15, 2026	**	1,782,070
Citizens Auto Receivables Trust	\$360,943 par, 3.26%, due August 15, 2024	**	1,293,359
Citizens Auto Receivables Trust	\$707,186 par, 0.34%, due December 15, 2025	**	1,526,426
CPS Auto Receivables Trust	\$1,113,000 par, 0.70%, due November 10, 2026	**	312,499
Discover Card Execution Note Trust	\$309,776 par, 0.75%, due March 10, 2028	**	3,203,503
Drive Auto Receivables Trust	\$970,000 par, 1.03%, due June 10, 2027	**	129,978
DT Auto Owner Trust	\$1,781,000 par, 3.97%, due September 15, 2027	**	1,370,776
DT Auto Owner Trust	\$1,456,573 par, 4.18%, due April 15, 2030	**	778,570
DT Auto Owner Trust	\$380,608 par, 1.37%, due July 16, 2029	**	674,136
Flagship Credit Auto Trust	\$822,000 par, 1.26%, due October 15, 2030	**	991,698
Ford Credit Auto Owner Trust	\$1,411,000 par, 1.03%, due September 15, 2028	**	719,035
Ford Credit Auto Owner Trust	\$155,037 par, 2.28%, due August 17, 2026	**	2,827,995
Ford Credit Auto Owner Trust	\$733,461 par, 0.79%, due October 15, 2025	**	1,421,997
Ford Credit Auto Owner Trust	\$935,877 par, 1.02%, due June 15, 2027	**	899,215
Ford Credit Auto Owner Trust	\$1,630,000 par, 1.02%, due May 15, 2026	**	523,008
Ford Credit Auto Owner Trust	\$5,080,000 par, 5.48%, due April 15, 2027	**	1,765,071
GM Financial Automobile Leasing Trust	\$766,847 par, 0.56%, due September 15, 2025	**	977,950
GM Financial Automobile Leasing Trust	\$782,000 par, 5.19%, due October 16, 2028	**	1,438,041
GM Financial Consumer Automobile Receivables	\$1,477,000 par, 1.05%, due May 15, 2026	**	870,146
GM Financial Consumer Automobile Receivables	\$534,871 par, 0.68%, due July 15, 2025	**	1,183,177
GM Financial Consumer Automobile Receivables	\$856,751 par, 3.99%, due August 15, 2024	**	25,010
GM Financial Consumer Automobile Receivables	\$1,619,000 par, 5.38%, due December 15, 2026	**	1,507,448
GM Financial Consumer Automobile Receivables	\$583,847 par, 0.37%, due December 15, 2026	**	1,349,602
GM Financial Securitized Term Auto Receivables Trust	\$1,156,000 par, 0.79%, due November 15, 2025	**	2,033,728
Harley-Davidson Motorcycle	\$1,323,000 par, 1.35%, due June 15, 2026	**	459,326
Harley-Davidson Motorcycle	\$1,638,000 par, 3.74%, due September 15, 2026	**	1,343,580
Honda Auto	\$1,830,000 par, 0.51%, due August 15, 2026	**	898,689
Honda Auto Receivables Owner Trust	\$2,669,000 par, 1.53%, due May 15, 2034	**	2,484,250
Honda Auto Receivables Owner Trust	\$202,028 par, 1.04%, due August 15, 2024	**	2,037,234
Hyundai Auto	\$5,204,000 par, 4.48%, due December 15, 2026	**	799,869
Hyundai Auto Lease Securitization Trust	\$748,000 par, 1.35%, due July 15, 2025	**	749,303
Hyundai Auto Lease Securitization Trust	\$1,550,000 par, 1.06%, due September 15, 2027	**	2,264,065
Hyundai Auto Receivables Trust	\$536,588 par, 0.77%, due September 15, 2025	**	865,815
Hyundai Auto Receivables Trust	\$1,581,000 par, 5.19%, due March 16, 2026	**	570,901
Hyundai Auto Receivables Trust	\$2,177,000 par, 4.00%, due February 10, 2028	**	356,022
Mercedes-Benz Auto Receivables Trust	\$940,000 par, 1.17%, due June 12, 2034	**	6,040,180
Mercedes-Benz Auto Receivables Trust	\$1,398,000 par, 0.54%, due May 17, 2027	**	1,682,650
Nissan Auto Receivables Owner Trust	\$1,545,000 par, 0.50%, due February 17, 2026	**	1,009,325
Nissan Auto Receivables Owner Trust	\$269,456 par, 1.49%, due December 16, 2024	**	1,292,055
REMIC Funding Trust	\$339,545 par, 1.84%, due September 16, 2024	**	2,333,048
Santander Consumer	\$662,800 par, 0.45%, due April 16, 2025	**	988,018
Santander Drive Auto Receivables Trust	\$1,315,000 par, 0.68%, due August 15, 2025	**	2,700,026
Santander Drive Auto Receivables Trust	\$1,400,000 par, 0.53%, due September 15, 2028	**	921,497
Santander Drive Auto Receivables Trust	\$1,714,968 par, 0.37%, due April 15, 2026	**	1,667,242
SBNA Auto Lease Trust	\$363,337 par, 0.82%, due July 15, 2024	**	2,563,924

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SBNA Auto Lease Trust	\$1,432,000 par, 0.88%, due January 21, 2026	**	2,562,580
Synchrony Card Issuance Trust	\$1,922,000 par, 0.46%, due April 19, 2027	**	1,663,390
Tesla Electric Vehicle Trust	\$1,028,000 par, 1.03%, due December 15, 2027	**	840,779
Toyota Auto Fixed	\$1,160,000 par, 0.74%, due May 15, 2026	**	489,658
Toyota Auto Receivables Owner Trust	\$1,457,000 par, 4.38%, due October 15, 2025	**	447,709
Toyota Auto Receivables Owner Trust	\$1,976,000 par, 0.38%, due January 15, 2026	**	1,938,334
Toyota Auto Receivables Owner Trust	\$1,147,000 par, 1.41%, due June 15, 2026	**	470,840
Toyota Auto Receivables Owner Trust	\$495,073 par, 1.41%, due November 15, 2024	**	1,167,481
Toyota Auto Receivables Owner Trust	\$546,000 par, 2.22%, due October 15, 2026	**	1,199,225
VCAT Asset Securitization LLC Series	\$1,755,000 par, 5.21%, due August 16, 2027	**	352,427
Verizon Master Trust	\$2,768,000 par, 4.91%, due January 15, 2026	**	2,842,955
Verizon Master Trust	\$3,230,000 par, 0.33%, due October 15, 2025	**	2,295,640
Verizon Master Trust	\$418,869 par, 1.38%, due December 16, 2024	**	978,014
Volkswagen Auto Lease Trust	\$272,547 par, 0.55%, due September 16, 2024	**	2,630,664
Volkswagen Auto Loan Enhanced Trust	\$1,088,000 par, 0.48%, due June 15, 2026	**	629,128
Volkswagen Auto Loan Enhanced Trust	\$954,760 par, 0.33%, due October 15, 2025	**	626,902
Volt CII LLC	\$1,084,098 par, 4.05%, due July 15, 2025	**	1,495,326
Volt XCIV LLC	\$1,398,000 par, 4.49%, due November 16, 2026	**	676,276
Westlake Automobile Receivables Trust	\$1,509,000 par, 4.72%, due June 15, 2027	**	83,614
Westlake Automobile Receivables Trust	\$1,675,000 par, 4.88%, due April 15, 2027	**	1,575,737
World Omni Auto Receivables Trust	\$1,998,000 par, 4.96%, due November 15, 2028	**	524,254
World Omni Auto Receivables Trust	\$2,035,000 par, 3.44%, due September 15, 2027	**	1,687,779
World Omni Auto Receivables Trust	\$610,000 par, 5.44%, due October 15, 2028	**	1,052,576
World Omni Auto Receivables Trust	\$635,731 par, 1.01%, due January 15, 2026	**	129,855
World Omni Auto Receivables Trust	\$683,000 par, 5.95%, due January 17, 2028	**	1,116,038
Total Asset-Backed Securities			120,236,595
Mortgage-Backed Securities			
510 Asset Backed	\$1,284,317 par, 2.12%, due June 25, 2061	**	1,247,999
BANK 2020-BNK29	\$845,264 par, 2.06%, due November 15, 2053	**	682,967
BANK5 2024-5YR5	\$952,258 par, 5.70%, due February 15, 2029	**	986,859
Benchmark Mortgage Trust	\$935,000 par, 0.00%, due December 1, 2057	**	829,015
Benchmark Mortgage Trust	\$560,000 par, 2.39%, due September 15, 2054	**	471,174
Citigroup Commercial Mortgage Trust	\$816,000 par, 3.72% floating rate, due December 10, 2049	**	771,002
Citigroup Commercial Mortgage Trust	\$234,000 par, 3.78%, due September 10, 2058	**	224,559
Citigroup Commercial Mortgage Trust	\$294,000 par, 3.15%, due November 15, 2049	**	277,500
Commercial Mortgage Bank	\$888,000 par, 0.00%, due October 1, 2052	**	786,150
Connecticut Avenue Securities Trust	\$961,642 par, 6.82%, due October 25, 2043	**	965,964
CSAIL Commercial Mortgage Trust	\$531,000 par, 3.50%, due November 15, 2049	**	502,226
CSMC Mortgage-Backed Trust	\$673,459 par, 4.07%, due March 25, 2060	**	670,464
CWMBS Inc. Mortgage Pass-through Series	\$328,715 par, 6.00%, due December 25, 2033	**	320,565
FREDDIE MAC STACR REMIC SERIES	\$2,132,001 par, due November 25, 2041	**	2,130,679
GS Mortgage Securities Trust	\$1,627,500 par, 3.44%, due November 10, 2049	**	1,551,076
Legacy Mortgage Trust	\$464,478 par, 1.65%, due June 25, 2061	**	447,595
Legacy Mortgage Trust	\$2,271,456 par, 1.75%, due April 25, 2061	**	2,201,694
Mill City Mortgage	\$452,287 par, 1.13%, due November 25, 2060	**	423,217
* Morgan Stanley Bank of America Merrill Lynch	\$1,532,000 par, 3.73%, due May 15, 2048	**	1,484,143
* Morgan Stanley Bank of America Merrill Lynch	\$1,469,000 par, variable rate, due February 15, 2048	**	1,431,626
MTG LLC	\$940,843 par, 7.02%, due January 25, 2029	**	940,842
NLT	\$581,656 par, 3.20%, due October 25, 2062	**	518,481

Preston Ridge Partners Series	\$818,688 par, variable rate, due February 25, 2032	**	790,770
Preston Ridge Partners Series Mortgage Trust	\$362,989 par, variable rate, due June 25, 2024	**	356,130
PRPM LLC	\$912,208 par, 1.32%, due July 25, 2051	**	825,634
PRPM LLC	\$591,552 par, 1.87%, due April 25, 2026	**	578,948
PRPM LLC	\$517,437 par, 2.36%, due October 25, 2026	**	503,184
PRPM LLC	\$285,482 par, 2.12%, due March 25, 2026	**	283,343
PRPM LLC	\$1,081,881 par, 4.00%, due November 25, 2053	**	1,032,651
VCAT Asset Securitization LLC	\$243,167 par, 1.92%, due September 25, 2051	**	237,259
VCAT Asset Securitization LLC	\$594,536 par, variable rate, due September 25, 2051	**	585,231
Vericrest Opportunity Loan Transferee	\$665,745 par, 1.89%, due February 27, 2051	**	646,412
Volt	\$571,520 par, 5.12%, due March 27, 2051	**	557,501
Volt XCIII LLC	\$372,277 par, variable rate, due March 27, 2051	**	361,216
Volt XCIX	\$476,576 par, 2.12%, due April 25, 2051	**	462,067
Volt XCVII	\$1,711,075 par, variable rate, due April 25, 2051	**	1,657,048
Wells Fargo Commercial Mortgage Trust	\$880,000 par, 3.70%, due November 15, 2048	**	850,787
Wells Fargo Commercial Mortgage Trust	\$677,000 par, 3.10%, due May 15, 2049	**	639,542
Wells Fargo Commercial Mortgage Trust	\$413,000 par, 3.81%, due December 15, 2048	**	400,401
Wells Fargo Commercial Mortgage Trust	\$306,000 par, 4.44%, due September 15, 2061	**	299,983
Wells Fargo Commercial Mortgage Trust	\$1,230,000 par, 3.63%, due November 15, 2047	**	1,205,866
Total Mortgage-Backed Securities			32,139,770
Collective Investment Trusts / Collective Trust Funds			
BlackRock Institutional Trust Company, N.A.	Russell 2500 Index Non-Lendable Fund	**	1,102,518,355
BlackRock Institutional Trust Company, N.A.	Russell 2000 Index Non-Lendable Fund	**	526,609,688
BlackRock Institutional Trust Company, N.A.	Russell 1000 Index Non-Lendable Fund	**	11,340,341,913
BlackRock Institutional Trust Company, N.A.	MSCI USA Value Weighted Index RSL Fund	**	1,101,259,443
BlackRock Institutional Trust Company, N.A.	MSCI USA Quality Index RSL Fund	**	1,125,645,910
BlackRock Institutional Trust Company, N.A.	MSCI USA Momentum Index RSL Fund	**	1,152,473,431
BlackRock Institutional Trust Company, N.A.	MSCI USA Minimum Volatility Index Fund	**	1,115,691,021
BlackRock Institutional Trust Company, N.A.	MSCI ACWI ex-U.S. IMI Index Non-Lendable Fund	**	2,444,444,521
BlackRock Institutional Trust Company, N.A.	Long Term Government Bond Index Non-Lendable Fund	**	224,199,485
BlackRock Institutional Trust Company, N.A.	U.S. Treasury Inflation Protected Securities Non-Lendable Fund	**	261,719,469
BlackRock Institutional Trust Company, N.A.	U.S. Debt Index Non Lendable Fund	**	1,341,341,047
BlackRock Institutional Trust Company, N.A.	Intermediate Government Bond Index Non-Lendable Fund	**	350,530,250
BlackRock Institutional Trust Company, N.A.	Government Short-Term Investment Fund	**	763,847,453
Global Trust Company	AQR Emerging Equities Collective Investment Fund	**	387,847,626
Global Trust Company	Altrinsic International Equity Collective Fund	**	793,237,783
Global Trust Company	Victory Mid Cap Value Collective Investment Trust Fund	**	445,797,842
JPMorgan Chase Bank, N.A.	Short Duration Bond Fund	**	311,555,050
Principal Global Investors Trust Company	Global Real Estate Securities Fund	**	399,228,107
Prudential Trust Company	Long Duration Credit Fund	**	927,909,404
Prudential Trust Company	Core Plus Bond Fund	**	1,269,602,485
Reliance Trust Company	The Collective LSV International (ACWI EX US) Value Equity Fund	**	1,570,969,533
Reliance Trust Company	Driehaus Emerging Markets Growth CIT Fund	**	393,873,926

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SEI Trust Company	Nuveen Global Infrastructure Fund	**	207,339,036
SEI Trust Company	Jackson Square SMID-Cap Growth CIT Fund	**	271,507,286
SEI Trust Company	Fiera Asset Management USA Collective Trust	**	1,200,367,192
SEI Trust Company	CoreCommodity Management Diversified I CIT Fund	**	103,641,462
SEI Trust Company	Cohen & Steers Global Listed Infrastructure Fund	**	103,806,738
SEI Trust Company	AEW Global Properties Trust Fund	**	400,804,827
* The Northern Trust Company	The Presima Global Real Estate Concentrated Collective Fund	**	340,572,425
* The Northern Trust Company	First Sentier Global Listed Infrastructure Collective Investment Trust	**	204,933,126
* The Northern Trust Company	GQG Partners International Equity CIT Fund	**	1,223,573,673
* The Northern Trust Company	Collective Government Short Term Investment Fund	**	10,717,540
Wellington Trust Company, NA	CIF II Commodities Portfolio	**	105,057,344
Total Collective Investment Trusts/Collective Trust Funds			33,522,964,391
Total Investments			<u>\$ 40,304,881,249</u>
* Notes Receivable from participants	Loans to participants, interest rates ranging from 4.25% to 9.50%, with various maturities		<u>\$ 1,220,067,619</u>

* Represents a party-in-interest.

** Column (d) cost information not required as accounts are participant directed.

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2023 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 02/01/2023 and ending 01/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____ ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan Walmart 401(k) Plan
1b	Three-digit plan number (PN) ▶ 003
1c	Effective date of plan 02/01/1997
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) Walmart Inc. 508 SW 8th Street Bentonville, AR 72716-0295
2b	Employer Identification Number (EIN) 71-0415188
2c	Plan Sponsor's telephone number (800) 421-1362
2d	Business code (see instructions) 452300

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	<i>Kim Lupo</i>	October 15, 2024 4:16:50 PM PDT	Kim Lupo
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	<i>Kim Lupo</i>	October 15, 2024 4:16:53 PM PDT	Kim Lupo
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	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 1881721
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 1611202 6a(2) 1635899 6b 14843 6c 267496 6d 1918238 6e 2768 6f 1921006 6g(1) 1050049 6g(2) 1089748 6h 170
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2E 2F 2G 2J 2K 2T 3H 2O b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) ☐ DCG (Individual Plan Information) – Number Attached _____ (5) ☐ MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) – Number Attached _____ (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code_____