

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 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
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) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here.▶ ☒
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 NATIONAL ELECTRICAL ANNUITY PLAN
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan 01/01/1974
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) TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN 2400 RESEARCH BLVD., SUITE 500 ROCKVILLE, MD 20850-3266
2b	Employer Identification Number (EIN) 52-6132372
2c	Plan Sponsor's telephone number 301-556-4300
2d	Business code (see instructions) 238210

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.	07/27/2025	PAUL A. NOBLE, UNION TRUSTEE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	07/27/2025	DENNIS F. QUEBE, EMPLOYER TRUSTEE
	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 172411
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) 86141 6a(2) 89789 6b 830 6c 92097 6d 182716 6e 0 6f 182716 6g(1) 172411 6g(2) 182716 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7 1876
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2C 2F 2G 2T 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 <u>8</u> (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)
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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 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier AMERICAN GENERAL LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
25-0598210	60488	GA-IM-052122012	55598	01/01/2024	12/31/2024

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

(a) Total amount of commissions paid 0	(b) Total amount of fees paid 0
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 152659020**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b****c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)****d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d****e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)****f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY
--

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1590850	65935	SYNGIC 30155	55598	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 152184221**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b****c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)****d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d****e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)****f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier METROPOLITAN TOWER LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	39821	55598	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.
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(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	153718403
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5 Current value of plan's interest under this contract in separate accounts at year end.....	5	
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6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
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c Premiums due but unpaid at the end of the year	6c	
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d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
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e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)****a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	
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c Additions: (1) Contributions deposited during the year	7c(1)	
	7c(2)	
	7c(3)	
	7c(4)	
	7c(5)	

(2) Dividends and credits.....

(3) Interest credited during the year.....

(4) Transferred from separate account

(5) Other (specify below).....
▶

(6) Total additions	7c(6)	
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d Total of balance and additions (add lines 7b and 7c(6))	7d	
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

(2) Administration charge made by carrier.....

(3) Transferred to separate account

(4) Other (specify below).....
▶

(5) Total deductions	7e(5)	
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f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier NEW YORK LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5582869	66915	GA-29363	55598	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 152606983**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b****c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)****d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d****e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)****f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier
PACIFIC LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
95-1079000	67466	G-27871.01.0001	55598	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 152800785**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b****c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**
▶(6) Total additions **7c(6)****d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d****e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**
▶(5) Total deductions **7e(5)****f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	GA-64362	55598	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 152795490**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b****c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**
▶(6) Total additions **7c(6)****d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d****e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**
▶(5) Total deductions **7e(5)****f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier
RGA REINSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
43-1235868	93572	RGA00117	55598	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 152643086**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b****c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**
▶(6) Total additions **7c(6)****d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d****e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**
▶(5) Total deductions **7e(5)****f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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

(a) Name of insurance carrier
STATE STREET BANK & TRUST COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1867445	52399	220011	55598	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 152740549**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b****c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)****d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d****e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)****f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE 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
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN	D Employer Identification Number (EIN) 52-6132372	

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
AFL-CIO HOUSING INVESTMENT TRUST
52-6220193

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GREAT GRAY TRUST COMPANY
92-1941236

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GROSVENOR CAPITAL MANAGEMENT, L.P
36-3795985

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
INVESCO ADVISORS
46-3793325

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

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

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

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

(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)

NATIONAL ELECTRICAL BENEFIT FUND

53-0181657

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 56	AFFILIATED BENEFIT FUND	5852248	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RBC GLOBAL ASSET MANAGEMENT

41-1460668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	3855490	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT CO LL

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2959055	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

MACKAY SHIELDS

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2545845	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHEVY CHASE TRUST

52-2037618

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2171313	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ULLICO

52-6435649

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1801710	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)

LORD ABBETT & CO

13-5620131

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1290298	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NATIONAL REAL ESTATE ADVISORS

26-2237421

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	SUBSIDIARY OF AFFILIATED	1154408	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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 59 62 72	NONE	1081250	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

PGIM

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1071530	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEWTOWER TRUST COMPANY

30-0872552

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1032702	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1004832	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)

LAZARD ASSET MANAGEMENT LLC

05-0530199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	771958	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

T ROWE PRICE

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	731937	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PAYDEN & RYGEL

95-3921788

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	493482	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)

MELLON INVESTMENTS CORP

25-6078093

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	299622	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PRINCIPAL GLOBAL INVESTORS

42-1520348

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	276778	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MOSAIC

52-0821478

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	267099	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)

POTTS-DUPRE, HAWKINS & KRAMER, CHAR

52-1660807

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	186117	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEGAL MARCO ADVISORS

13-2646110

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 51	NONE	166402	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WITHUMSMITH+BROWN, PC

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	155110	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)

NOVAK FRANCELLA, LLC

61-1436956

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	47048	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGACY PROFESSIONALS, LLP

32-0043599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	45230	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KELLY PRESS

52-0975591

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	31376	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)

FRANK C. BLACKBURN, M.D., LLC

1420 15TH STREET NW
WASHINGTON, DC 20005

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	25050	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ASHER, GITTLER & D'ALBA, LTD.

36-2786883

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	23177	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MADDIN HAUSER ROTH & HELLER PC

38-3024220

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	14817	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)

AMERICANEAGLE.COM

36-3130008

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	13013	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JILL BROOKS

2400 RESEARCH BLVD
SUITE 500
ROCKVILLE, MD 20850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	5325	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALLEN BATES TECHNOLOGIES INC

32-0102319

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	5060	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)

UNION INSURANCE GROUP

303 W ERIE ST
SUITE 310
CHICAGO, IL 60654

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	3298	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
UNION INSURANCE GROUP	53	3298
(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.	
VARIOUS 303 W ERIE STREET SUITE 310 CHICAGO, IL 60654	COMMISSIONS ARE BASED ON A PERCENTAGE OF PREMIUMS.	
(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 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN		B Three-digit plan number (PN) ▶ 001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN		D Employer Identification Number (EIN) 52-6132372
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: IBEW-NECA EQUITY INDEX FUND		
b Name of sponsor of entity listed in (a): CHEVY CHASE TRUST COMPANY		
c EIN-PN 31-1772714-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 5194757254
a Name of MTIA, CCT, PSA, or 103-12 IE: EB DV NON-SL MID CAP STOCK INDEX FU		
b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-236	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1446072215
a Name of MTIA, CCT, PSA, or 103-12 IE: IBEW-NECA STABLE VALUE POOLED INVES		
b Name of sponsor of entity listed in (a): INVESCO NATIONAL TRUST COMPANY		
c EIN-PN 93-6223188-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1282217071
a Name of MTIA, CCT, PSA, or 103-12 IE: AFL-CIO BUILDING INVESTMENT TRUST		
b Name of sponsor of entity listed in (a): GREAT GRAY TRUST COMPANY, LLC		
c EIN-PN 52-6328901-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 150266433
a Name of MTIA, CCT, PSA, or 103-12 IE: ASB ALLEGIANCE REAL ESTATE FUND		
b Name of sponsor of entity listed in (a): CHEVY CHASE TRUST COMPANY		
c EIN-PN 52-6257033-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 310531862
a Name of MTIA, CCT, PSA, or 103-12 IE: NEW TOWER TRUST CO MULTI-EMPLOYER P		
b Name of sponsor of entity listed in (a): NEW TOWER TRUST COMPANY		
c EIN-PN 52-6218800-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 225036059
a Name of MTIA, CCT, PSA, or 103-12 IE: ULLICO INFRASTRUCTURE TAX EXEMPT FU		
b Name of sponsor of entity listed in (a): ULLICO INVESTMENT ADVISORS INC		
c EIN-PN 90-0622302-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 122099807
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT FUND**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON**c** EIN-PN 25-6078093-023**d** Entity
code C**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions) 2823437**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN		D Employer Identification Number (EIN) 52-6132372

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)	100098824	100716426
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	408189119	405017030
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	97808998	205851668
(2) U.S. Government securities	1c(2)	1904134833	2235781277
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	733521213	1033023671
(B) All other	1c(3)(B)	845816678	947792089
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	1421135099	1529865946
(5) Partnership/joint venture interests	1c(5)	147272381	181881587
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	5060829	439073
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	8210148303	8837123017
(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)	112720531	122099807
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	273765192	599318240
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	1015623702	1222148537
(15) Other.....	1c(15)	531897465	648989469

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation	1e	151926	151061
f Total assets (add all amounts in lines 1a through 1e).....	1f	15807345093	18070198898
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	4527999	4564071
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	1171186923	1279135732
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1175714922	1283699803
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	14631630171	16786499095

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)	1191917557	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		1191917557
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	-6378890	
(B) U.S. Government securities	2b(1)(B)	61289054	
(C) Corporate debt instruments	2b(1)(C)	89040204	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	63162172	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		207112540
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock	2b(2)(B)	12309511	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	21986974	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		34296485
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	11576366254	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	11537054664	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		39311590
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	-4606329	
(B) Other	2b(5)(B)	68766435	
(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)		1242612446
(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)		19207481
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		11240356
c Other income	2c		9290187
d Total income. Add all income amounts in column (b) and enter total	2d		2819148748

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	634060801	
(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)		634060801
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)	5852248	
(3) Recordkeeping fees	2i(3)	121018	
(4) IQPA audit fees	2i(4)	115441	
(5) Investment advisory and investment management fees	2i(5)	21627363	
(6) Bank or trust company trustee/custodial fees	2i(6)	1140521	
(7) Actuarial fees	2i(7)	1000	
(8) Legal fees	2i(8)	231513	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)	4583	
(11) Other expenses	2i(11)	1125336	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		30219023
j Total expenses. Add all expense amounts in column (b) and enter total	2j		664279824

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2154868924
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: WITHUMSMITH+BROWN PC

(2) EIN: 22-2027092

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?	☒		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
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?	☒		2605356125
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 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan NATIONAL ELECTRICAL ANNUITY PLAN				B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN				D Employer Identification Number (EIN) 52-6132372	
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): _____					
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	3508
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	1191917557
b Enter the amount contributed by the employer to the plan for this plan year				6b	1191917557
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	0
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) 2024 v. 240311	

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).....

14a

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

14b

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

14c

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

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

15a

b The corresponding number for the second preceding plan year.....

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.....

16a

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

16b

- 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_____.



NEAP



**NATIONAL ELECTRICAL ANNUITY PLAN
Financial Statements
December 31, 2024 and 2023
With Independent Auditor's Report**

National Electrical Annuity Plan
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December 31, 2024 and 2023

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INDEPENDENT AUDITOR'S REPORT

To the Trustees of
National Electrical Annuity Plan:

Opinion

We have audited the financial statements of the National Electrical Annuity Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), which comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the National Electrical Annuity Plan as of December 31, 2024 and 2023, and the changes in its net assets available for benefits for the years then ended in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the National Electrical Annuity 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 these financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

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

Withum Smith & Brown, PC

July 25, 2025

National Electrical Annuity Plan
Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2024 and 2023

	<u>2024</u>	<u>2023</u>
Assets		
Investments		
Investments held		
Equity securities		
Commingled equity index funds	\$ 6,640,829,480	\$ 5,926,890,362
Corporate stocks	1,272,805,539	1,162,594,095
Registered investment companies	491,852,691	140,800,571
Other equity securities	<u>169,705,170</u>	<u>132,276,177</u>
Total equity securities	8,575,192,880	7,362,561,205
Fixed income		
Commingled fixed income funds	1,389,682,620	1,397,554,446
Corporate and other bonds	1,983,982,368	1,517,125,014
U.S. government and agency securities	<u>1,855,143,667</u>	<u>1,781,962,675</u>
Total fixed income	5,228,808,655	4,696,642,135
Commingled real estate funds	1,045,968,326	1,139,281,690
Temporary cash investments	<u>69,073,964</u>	<u>14,703,805</u>
Total investments held	<u>14,919,043,825</u>	<u>13,213,188,835</u>
Investments on loan under securities lending agreement		
Corporate stocks	257,060,407	258,541,004
U.S. government and agency securities	380,637,610	122,172,158
Corporate bonds	<u>107,508,397</u>	<u>113,744,215</u>
Total investments on loan	<u>745,206,414</u>	<u>494,457,377</u>
Total investments - at fair value	15,664,250,239	13,707,646,212
Investments - at contract value		
Fully benefit-responsive investment contracts	<u>1,222,148,537</u>	<u>1,015,623,702</u>
Total investments	16,886,398,776	14,723,269,914
Invested securities lending collateral received as cash	538,314,464	480,366,007
Due from broker for securities sold	362,240,540	379,748,727
Employer contributions receivable	100,716,426	100,098,824
Accrued interest and dividends	42,776,490	28,440,392
Prepaid expenses and other assets	151,061	151,926
Cash	<u>139,601,141</u>	<u>95,269,303</u>
Total assets	<u>18,070,198,898</u>	<u>15,807,345,093</u>
Liabilities		
Accounts payable and accrued expenses	4,564,071	4,527,999
Obligation to refund securities lending collateral received as cash	538,314,464	480,366,007
Due to broker for securities purchased	730,815,925	681,847,887
Due to National Electrical Benefit Fund	513,719	198,447
Short sale liability	<u>9,491,624</u>	<u>8,774,582</u>
Total liabilities	<u>1,283,699,803</u>	<u>1,175,714,922</u>
Net assets available for benefits	<u>\$ 16,786,499,095</u>	<u>\$ 14,631,630,171</u>

The Notes to Financial Statements are an integral part of these statements.

National Electrical Annuity Plan
Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2024 and 2023

	<u>2024</u>	<u>2023</u>
Additions		
Investment income		
Net appreciation in fair value	\$ 1,355,715,002	\$ 1,175,952,834
Interest	221,420,638	163,393,945
Dividends	40,805,364	28,185,958
Other	<u>9,290,187</u>	<u>17,630,884</u>
Total investment income	1,627,231,191	1,385,163,621
Investment expenses	<u>(24,275,780)</u>	<u>(19,602,085)</u>
Net investment income	1,602,955,411	1,365,561,536
Employer contributions	<u>1,191,917,557</u>	<u>1,123,733,532</u>
Total additions, net	<u>2,794,872,968</u>	<u>2,489,295,068</u>
 Deductions		
Benefits paid	634,060,801	460,011,233
Administrative expenses	<u>5,943,243</u>	<u>5,625,995</u>
Total deductions	<u>640,004,044</u>	<u>465,637,228</u>
 Change in net assets available for benefits	2,154,868,924	2,023,657,840
 Net assets available for benefits		
Beginning of year	<u>14,631,630,171</u>	<u>12,607,972,331</u>
 End of year	<u>\$ 16,786,499,095</u>	<u>\$ 14,631,630,171</u>

The Notes to Financial Statements are an integral part of these statements.

National Electrical Annuity Plan

Notes to Financial Statements

December 31, 2024 and 2023

1. PLAN DESCRIPTION

The following brief description of the National Electrical Annuity Plan (the “Plan”) is provided for general information purposes. Participants should refer to the Summary Plan Description for complete information.

General

The Plan was established in 1973 as a result of a collective bargaining agreement between the International Brotherhood of Electrical Workers (“IBEW”) and the National Electrical Contractors Association, Inc. (“NECA”), and is designed to provide retirement and disability benefits for eligible participants. The Plan is a multiemployer defined contribution money purchase pension plan and is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”).

Employer Contributions

Employer contributions are made on behalf of covered employees based on the covered employer’s agreement with a local union, IBEW or the Plan, but in no event shall the contribution be less than twenty-five cents per hour of covered employment.

Eligibility

Under current provisions of the Plan, individuals become eligible to participate in the Plan upon the completion of 160 hours of service between the date on which they begin working in covered employment and the last day of the following calendar year. Separate accounts are established for each individual participant and are credited with contributions made on their behalf and the net investment income (loss) of the Plan, net of administrative expenses and participant distributions made. Participants who have met the eligibility requirement are vested in the full amount of their individual account.

If the individual does not satisfy the eligibility requirement in an eligibility computation period, any employer contributions made on the individual’s behalf will be credited against administrative expenses and the individual will have no rights to those contributions.

Reciprocity

The Plan is a party to an electrical industry reciprocal agreement that provides for employer contributions to be remitted to/from other participating plans when members work for employers outside of their local jurisdiction. Reciprocity agreements allow for participants to have their contributions remitted to other plans, while also allowing other plans to remit the funds to the Plan. During the years ended December 31, 2024 and 2023, the Plan had received \$108,941,585 and \$85,239,835, respectively, of reciprocity income and made \$112,386,485 and \$93,904,115, respectively, of reciprocity payments, both of which are included in employer contributions on the statements of changes in net assets available for benefits. As of December 31, 2024 and 2023, the Plan has an obligation of \$25,982,794 and \$14,175,307, respectively, for payments due to other plans, and has an estimated receivable due from other plans of \$23,495,882 and \$13,466,467 respectively, both of which are included in employer contributions receivable on the statements of net assets available for benefits.

Investment Program

Under the Life Stage Program, investments are held in various investment strategy funds that allow a participant’s account to be allocated to an investment portfolio deemed appropriate for the participant’s age group (under 30, 30, 40, 50, 60 and over) based on factors such as level of risk and potential investment return. Each participant may elect to have his or her balance placed in either the investment strategy fund that corresponds to the participant’s age or in one of the other investment strategy funds.

National Electrical Annuity Plan

Notes to Financial Statements

December 31, 2024 and 2023

Retirement Benefits

A participant may elect to retire any time after attaining age 55. Participants may elect to receive their entire account balance under one or both of the alternative payment options described below:

- The participant may receive any portion of his or her account in a lump-sum payment. The payment may be paid directly to the participant, paid to an insurance company designated by the participant to purchase an annuity, or directly rolled over into an eligible retirement plan (such as an IRA).
- If the participant's account balance is in excess of \$10,000 at the time of retirement, the participant may elect to receive any portion of his or her account in fixed monthly payments, with the option for either a 5-year, 10-year, 15-year or 20-year payout period.

If no such election is made, benefits are paid to unmarried participants in the form of a single life annuity, and to married participants in the form of a joint and survivor annuity.

Disability Benefits

Participants who become totally disabled as defined in the Plan have the same payment options as those described above for retirees. Disabled participants may also choose to leave their account balance in the Plan to accrue income.

Early Withdrawals

Participants who have not yet attained age 55 may withdraw the money in their account if the total contributions made to the Plan on their behalf are less than \$10,000 and they have not worked in covered employment in the preceding three years. In this event, the participants shall receive the value of the payments made on their behalf plus the earnings credited to their account. If total contributions made to the Plan on behalf of a participant exceed \$10,000, the participant is not allowed to withdraw the money and must wait until he or she is eligible for a retirement or disability benefit. If a participant dies prior to receiving a benefit, the participant's surviving spouse or designated beneficiary will receive the benefit.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements have been prepared using the accrual basis of accounting, in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").

Accounting Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions which affect the reported amounts of assets and liabilities, and changes therein, disclosure of contingent assets and liabilities, at the date of the financial statements, and changes therein. Actual results may differ from these estimates.

Investment Valuation and Income Recognition

Investments, other than the fully-benefit responsive investment contracts, 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 fully benefit-responsive investment contracts are presented at contract value. See Note 3 for fair value measurements and Note 4 for discussion of the fully benefit-responsive investment contracts. Investment policies, guidelines and procedures have been established by the Trustees of the Plan and may be modified or amended only at the direction of the Trustees. In establishing and determining the reasonableness of investment valuations, the Plan enlists the assistance of independent appraisers, fiduciaries and investment managers who review the performance of investments to ensure adherence to those policies, guidelines and procedures.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

Investments are monitored by management, as assisted by the Plan's independent fiduciary, to review pricing models and methodologies, to analyze changes in fair value from period to period, to report valuations and changes in valuations to the Trustees and to verify compliance with the presentation of investments in accordance with U.S. GAAP. See Note 3 for discussion of fair value measurements.

Purchases and sales of securities are reflected on a trade-date basis, dividend income is recognized as of the ex-dividend date and other income from investments is recognized as earned on the accrual basis.

In accordance with the policy of presenting investments at fair value, net appreciation or depreciation (net unrealized and realized gain or loss) in value is reported on the statement of changes in net assets available for benefits for the period in which it occurs.

Employer Contributions Receivable

Contributions from employers are accrued based upon subsequent cash receipts and an estimation of amounts due based on historical remittance trends. Effective January 1, 2023, the carrying amount of contributions receivable is reduced by an allowance for credit losses that reflects management's best estimate of the amounts that will not be collected. Factors which influence management's judgement in determining the appropriate allowance for credit losses include past collection experience, industry standards, current economic conditions, and expected future economic conditions. As of January 1, 2024 and December 31, 2024, the allowance was \$0.

Recognition of Benefits

Benefits are recognized when paid.

Subsequent Events

In preparing these financial statements, management of the Plan has evaluated events and transactions that occurred after December 31, 2024, for potential recognition or disclosure in the financial statements. These events and transactions were evaluated through July 25, 2025, the date that the financial statements were available to be issued, and no items have come to the attention of management of the Plan that require disclosure.

3. FAIR VALUE MEASUREMENTS

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

Level 1 - Inputs are unadjusted quoted prices in active markets for identical assets or liabilities that the reporting entity has the ability to access at the measurement date.

Level 2 - Inputs are quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs that are derived principally from or corroborated by observable market data by correlation or other means.

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

The classifications described above, and the disclosures presented below are not intended to indicate the level of risk in the portfolio or imply that an investment classified in one level is relatively riskier or lower quality than an investment classified in another level. For example, an investment classified as Level 3 does not necessarily signify that it is riskier than a Level 1 or Level 2 investment.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Following is a description of the methodologies used for assets measured at fair value. The valuation methodology used at December 31, 2024 was not changed from the methodology used at December 31, 2023.

- Corporate stocks, registered investment companies and certain U.S. government and agency securities are valued based on quoted market prices.
- Temporary cash investments, certain U.S. government and agency securities, corporate and other bonds, and investments of securities lending collateral received as cash are valued using quoted prices of like assets, corroborated market data, indices and/or yield curves.
- Certain commingled fixed income funds, commingled equity index funds, and commingled real estate funds that are not publicly traded are valued using net asset value ("NAV") per share, which approximates fair value and is used as a practical expedient. NAV is based on the underlying assets' fair values which include a combination of quoted market prices and mathematical models.
- Certain commingled fixed income funds that are primarily invested in fully benefit responsive guaranteed investment contracts are valued at NAV as reported in the audited financial statements as a practical expedient to estimate fair value. The commingled fixed income funds use contract value to value the underlying investments in fully benefit responsive guaranteed investment contracts.

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another.

During the years ended December 31, 2024 and 2023, there were no transfers into or out of Level 3.

As of December 31, 2024 and 2023, assets measured at fair value on a recurring basis are summarized by level within the fair value hierarchy as follows:

	2024			
	Level 1	Level 2	Level 3	Total Fair Value
Corporate stocks	\$ 1,529,865,946	\$ -	\$ -	\$ 1,529,865,946
Registered investment companies	491,852,691	-	-	491,852,691
Corporate and other bonds	-	2,090,327,173	1,163,592	2,091,490,765
U.S. government and agency securities	1,235,703,452	1,000,077,825	-	2,235,781,277
Temporary cash investments	-	69,073,964	-	69,073,964
Total investments in the fair value hierarchy	3,257,422,089	3,159,478,962	1,163,592	6,418,064,643
Investments measured at net asset value	-	-	-	9,246,185,596
Investments at fair value	3,257,422,089	3,159,478,962	1,163,592	15,664,250,239
Collateral received as cash for securities loaned	-	538,314,464	-	538,314,464
	<u>\$ 3,257,422,089</u>	<u>\$ 3,697,793,426</u>	<u>\$ 1,163,592</u>	<u>\$ 16,202,564,703</u>

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

	2023			
	Level 1	Level 2	Level 3	Total Fair Value
Corporate stocks	\$ 1,421,135,099	\$ -	\$ -	\$ 1,421,135,099
Registered investment companies	140,800,571	-	-	140,800,571
Corporate and other bonds	-	1,630,869,229	-	1,630,869,229
U.S. government and agency securities	906,800,294	997,334,539	-	1,904,134,833
Temporary cash investments	-	14,703,805	-	14,703,805
Total investments in the fair value hierarchy	2,468,735,964	2,642,907,573	-	5,111,643,537
Investments measured at net asset value	-	-	-	8,596,002,675
Investments at fair value	2,468,735,964	2,642,907,573	-	13,707,646,212
Collateral received as cash for securities loaned	-	480,366,007	-	480,366,007
	<u>\$ 2,468,735,964</u>	<u>\$ 3,123,273,580</u>	<u>\$ -</u>	<u>\$ 14,188,012,219</u>

The following table summarizes investments measured at fair value (in millions) based on net asset value per share as of December 31, 2024 and 2023:

	2024		2023	
	Fair Value (in Millions)	Unfunded Commitments (in Millions)	Fair Value (in Millions)	Unfunded Commitments (in Millions)
Commingled equity index and fixed income funds (a)	\$ 8,030	\$ -	\$ 7,325	\$ -
Commingled real estate funds (b)	1,046	-	1,139	-
Other equity/ltd partnerships (c)	170	107	132	107
	<u>\$ 9,246</u>	<u>\$ 107</u>	<u>\$ 8,596</u>	<u>\$ 107</u>

- (a) This category of investments includes equity investments in pooled funds that replicate a large cap index and a mid-cap index (about 81% in 2024 and about 80% in 2023), fixed income investments in a stable value fund and the AFL-CIO HIT (about 18% in 2024 and about 18% in 2023) and two investments in fixed income funds seeking maximum return (about 1% in 2024 and 2% in 2023). There are no restrictions on the redemption of the equity index funds. Of the fixed income funds, one stable value fund requires 12 months advanced notice for book value redemptions; however, monthly rebalancing of target date funds is permitted with 10-day notice. AFL-CIO HIT can be redeemed monthly with 15-day written notice before the last business day of the month. For the remaining two fixed income funds, written notification is required 3-5 business days in advance.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

- (b) This category includes five real estate funds that invest in U.S. real estate equity. The investment in the AFL-CIO Building Investment Trust (about 14% in 2024 and 13% in 2023) can be redeemed with one year redemption notice. The investment in the New Tower Multi-Employer Property Trust (about 22% in 2024 and 21% in 2023) can be redeemed within 45 calendar days of written notice. The investment in the ASB Allegiance Real Estate Fund (about 30% in 2024 and 34% in 2023) can be redeemed within 12 days after end of each calendar quarter, if the notice is received prior to quarter end. The investment in the INDURE Fund (about 13% in 2024 and about 11% in 2023) allows redemptions at any time; however, redemptions may take longer during periods of illiquidity in the real estate markets. The investment in Intercontinental U.S. Real Estate Investment Fund (about 21% in 2024 and 21% in 2023) can be redeemed at least 90 days prior to a calendar quarter end.
- (c) This category generally is comprised of closed-end private infrastructure funds. This category was made up of three funds in 2024 and 2023. These infrastructure investments offer long-term growth prospects exceeding the public markets. These funds generally do not allow withdrawals, but distributions are made to the investors, usually upon the occurrence of events such as initial public offerings, mergers, buy-outs or corporate restructurings, expected over a period of 10 years from the final close.

4. FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS

During the years ended December 31, 2022 and December 31, 2023, the Plan entered into five and three fully benefit-responsive investment contracts with T. Rowe Price Associates, Inc. ("T. Rowe Price"), respectively. No new investment contracts were entered into during the year ended December 31, 2024. All investment contracts are synthetic investment contracts ("SICs"), which are held by the plan and the issuer of the contract and are non-transferable. SICs consist of a portfolio of underlying assets owned by the Plan, and a wrap contract issued by a financially responsible third party, typically an insurance company, bank or other financial institution.

The contracts meet the fully benefit-responsive investment contract criteria and therefore are reported at contract value. Contract value is the relevant measure for fully benefit-responsive investment contracts because this is the amount received by participants if they were to initiate permitted transactions under the terms of the Plan. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment contract value.

The existence of certain conditions can limit the plan's ability to transact at contract value with the issuers of its investment contracts. Specifically, any event outside normal operation of the plan which causes a withdrawal from an investment contract may result in a negative market value adjustment with respect to such withdrawal. Examples of such events include, but are not limited to, partial or complete legal termination of the plan, tax disqualification, certain plan amendments if issuers' consent is not obtained, improper communications to participants, group terminations, group layoffs, early retirement programs, mergers, sales, spin-offs, and bankruptcy. More recently, contract issuers have included provisions that allow for contract termination at market value in the event an act of law or amendment has a material effect on the issuer of the contract. Plan management does not believe that any events that would limit the Plan's ability to transact at contract value with Plan participants or the issuer are probable of occurring.

In addition to the limitations noted above, issuers of investment contracts have certain rights to terminate a contract and settle at an amount which differs from contract value. For example, certain breaches by the plan or the investment manager of their obligations, representations, or warranties under the terms of an investment contract can result in its termination at market value, which may differ from contract value. Investment contracts may also provide for termination with no payment obligation from the issuer if the performance of the contract constitutes a prohibited transaction under ERISA or other applicable law.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

As of December 31, 2024 and 2023, the following table summarizes each fully benefit-responsive contract measured at contract value:

Issuer	Contract Number	Contract Value	
		2024	2023
American General Life Insurance Company	GA-IM-0521-22012	\$ 152,659,020	\$ 130,810,230
Pacific Life Insurance Company	G-27871.01.0001	152,800,785	130,946,948
RGA Reinsurance Company	RGA00117	152,643,086	130,796,974
State Street Bank and Trust Company	2200011	152,740,549	130,944,926
Metropolitan Tower Life	GAC 39821	153,718,403	131,459,593
Mass Mutual Life	SYNGIC 30155	152,184,221	129,561,112
New York Life Insurance AC	GA-29363	152,606,983	100,157,999
The Prudential Insurance Company of America	GA-64362	152,795,490	130,945,920
		<u>\$ 1,222,148,537</u>	<u>\$ 1,015,623,702</u>

5. DERIVATIVES

Derivative contracts are instruments such as futures, forwards, swaps or option contracts, that derive their value from underlying assets, indices, reference rates or a combination of these factors. The investors enter into a contractual agreement to exchange cash or securities at a future date, the value of which is determined by the performance of the underlying asset during the life of the contract. Derivatives provide a flexible and low-cost way to structure portfolios and are used to manage risk as well as to capture market mis-pricings. The Plan uses derivative instruments for hedging purposes and not on a speculative basis.

Such contracts involve a risk that the market movement of the underlying financial instrument may not be in the direction forecasted. All changes in the value of open futures contracts are settled on a regular basis, usually daily. This daily settlement process acts to ensure performance of all parties to the contracts.

Futures Contracts

The Plan uses U.S. government bond and notes futures and money market futures to hedge against interest rate exposures. A futures contract represents a commitment for the future purchase or sale of an asset at a specified price on a specified date.

Swaps

The Plan uses credit default and interest rate swaps to hedge against credit risk and interest rate/yield curve exposures for bonds or notes held. Credit default swaps are used to synthetically add or reduce credit risk without buying or selling physical securities. Interest rate swaps are used to adjust interest rate duration and yield curve exposures by entering into an agreement to exchange a series of cash flows for a stated period of time. These swaps may be traded on a cleared or over-the-counter basis.

Futures Options

The Plan uses purchased options to hedge against interest rate and volatility exposures. Written options generate income in expected interest rate scenarios and may generate capital losses if unexpected interest rate environments are realized. Both written and purchased options will become worthless at expiration if the underlying instrument does not reach the strike price of the option.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

At December 31, 2024 and 2023, the Plan's derivative activities are as follows:

		2024			
	Statements of Net Assets Available for Benefits Location	Number of Contracts / Par Value	Notional Fair Value	Notional Cost*	Fair Value
Asset derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	445,579,000	N/A	\$ 1,843,912	\$ 2,536,952
Written options	Assets - fixed income - corporate and other bonds	N/A	N/A	N/A	N/A
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	3,569	\$ 463,800,709	467,102,833	(3,302,124)
Total assets		<u>445,582,569</u>	<u>\$ 463,800,709</u>	<u>\$ 468,946,745</u>	<u>\$ (765,172)</u>
Liability derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	445,579,000	N/A	\$ 330,125	\$ 12,015
Written options	Liabilities - accounts payable - and accrued expenses	N/A	N/A	N/A	N/A
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	1,006	\$ 118,604,321	119,627,066	(1,022,745)
Total liabilities		<u>445,580,006</u>	<u>\$ 118,604,321</u>	<u>\$ 119,957,191</u>	<u>\$ (1,010,730)</u>
		2023			
	Statements of Net Assets Available for Benefits Location	Number of Contracts / Par Value	Notional Fair Value	Notional Cost*	Fair Value
Asset derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	362,190,000	N/A	\$ 6,351,921	\$ 498,819
Written Options	Assets - fixed income - corporate and other bonds	N/A	N/A	N/A	N/A
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	4,104	\$ 507,952,188	493,630,719	14,321,469
Total assets		<u>362,194,104</u>	<u>\$ 507,952,188</u>	<u>\$ 499,982,640</u>	<u>\$ 14,820,288</u>
Liability derivatives					
Credit default and interest rate swaps	Assets - fixed income - corporate and other bonds	362,190,000	N/A	\$ 370,295	\$ (1,365,265)
Written options	Liabilities - accounts payable - and accrued expenses	28,000,000	N/A	141,495	263,410
U.S. government bond and note futures	Assets - fixed income - corporate and other bonds	1,071	\$ 129,916,133	125,783,866	4,132,267
		<u>390,191,071</u>	<u>\$ 129,916,133</u>	<u>\$ 126,295,656</u>	<u>\$ 3,030,412</u>

* Swaps and options amounts included in this column represent cost basis.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

During the years ended December 31, 2024 and 2023, the Plan recognized net investment income (losses), which includes realized and unrealized gains and losses and interest income, from hedging as follows:

Statements of Changes in Net Assets Available for Benefits Location			
2024			
	Net (Depreciation) Appreciation in Fair Value	Interest	Total Investment Income (Loss)
Asset derivatives			
Credit default and interest rate swaps	\$ (30,049,990)	\$ (781)	\$ (30,050,771)
Written options	-	-	-
U.S. government bond and note futures	(22,694,403)	-	(22,694,403)
Liability derivatives			
Credit default and interest rate swaps	(2,127,574)	6,795,937	4,668,363
Written options	344,966	-	344,966
U.S. government bond and note futures	7,449,713	-	7,449,713
	<u>\$ (47,077,288)</u>	<u>\$ 6,795,156</u>	<u>\$ (40,282,132)</u>
Statements of Changes in Net Assets Available for Benefits Location			
2023			
	Net (Depreciation) Appreciation in Fair Value	Interest	Total Investment Income (Loss)
Asset derivatives			
Credit default and interest rate swaps	\$ (12,453,205)	\$ 7,700	\$ (12,445,505)
Written options	(186,165)	-	(186,165)
U.S. government bond and note futures	(6,749,081)	-	(6,749,081)
Liability derivatives			
Credit default and interest rate swaps	1,557,542	12,287,247	13,844,789
Written options	376,668	-	376,668
U.S. government bond and note futures	6,436,294	-	6,436,294
	<u>\$ (11,017,947)</u>	<u>\$ 12,294,947</u>	<u>\$ 1,277,000</u>

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

6. SECURITIES LENDING PROGRAM

The Trustees of the Plan have entered into an agreement with the bank that acts as custodian for the Plan's investments, which authorizes the bank to lend securities held in the Plan's accounts to third parties.

The bank must obtain collateral from the borrower in the form of cash, letters of credit issued by an entity other than the borrower, or acceptable securities and the value of collateral obtained must be at least 102% of the value of the securities loaned. Both the collateral and the securities loaned are marked-to-market on a daily basis so that at least 102% of the value of the loaned securities has been received from the borrower.

In the event that the loaned securities are not returned by the borrower, the bank will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the Plan's accounts with cash equal to the fair value of the loaned securities.

Although the Plan's securities lending activities are collateralized as described above, and although the terms of the securities lending agreement with the custodial bank require the bank to comply with government rules and regulations related to the lending of securities held by plans subject to ERISA, the securities lending program involves both market and credit risks. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or the collateral, or that the bank's investment of cash collateral received from the borrowers of the Plan's securities may be subject to unfavorable market fluctuations. Credit risk refers to the possibility that counter-parties involved in the securities lending program may fail to perform in accordance with the terms of their contracts.

At December 31, 2024 and 2023, collateral received for loaned securities at fair value was as follows:

	<u>2024</u>	<u>2023</u>
Received as cash and invested	\$ 538,314,464	\$ 480,366,007
Received in-kind	<u>223,764,968</u>	<u>26,036,176</u>
Total of collateral received	<u>\$ 762,079,432</u>	<u>\$ 506,402,183</u>

At December 31, 2024 and 2023, collateral received as cash was invested in a commingled securities lending ERISA portfolio. Investments of collateral are subject to both market and credit risk and the custodian bank is not responsible for investment losses. Collateral received in-kind had not been sold or re-pledged.

In the statements of net assets available for benefits, the fair value of loaned securities is separately identified, cash received as collateral and invested is reflected as an asset and the obligation to refund the cash collateral is reflected as a liability.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

The custodian bank is authorized to invest and reinvest, on behalf of the Plan, any and all cash collateral in one or more investment vehicles approved in the agreement. When non-cash collateral is held, a fee is charged to the borrower of the securities. By contract, a portion of earnings from the cash collateral is rebated to or from the borrower of the securities and the balance of the earnings is divided between the custodial bank and the Plan. Other income reported on the statements of changes in net assets available for benefits includes \$1,334,960 and \$1,635,237 earned by the Plan through securities lending during 2024 and 2023, respectively. These amounts were determined as follows:

	<u>2024</u>	<u>2023</u>
Gross earnings on collateral	\$ 29,600,730	\$ 25,585,884
Rebate to securities borrower	<u>(27,693,797)</u>	<u>(23,249,959)</u>
Net earnings on collateral	1,906,933	2,335,925
Fees paid to custodial bank	<u>571,973</u>	<u>700,688</u>
Net earnings by the Plan	<u>\$ 1,334,960</u>	<u>\$ 1,635,237</u>

7. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

The Plan receives certain administrative and investment services from the National Electrical Benefit Fund ("NEBF"), a defined benefit plan with common sponsors and Trustees, and the Plan reimburses NEBF for the cost of these services. The reimbursed costs include salaries and benefits, rent, data processing expense, and other administrative costs that are charged to the Plan based on an allocation of costs incurred by NEBF. The amount charged to the Plan totaled \$5,852,248 and \$5,652,117 for the years ended December 31, 2024 and 2023, respectively, and is included in investment expenses and administrative expenses on the statements of changes in net assets available for benefits. The Plan makes periodic payments during the year based on an estimate of those costs, resulting in an amount due to or from NEBF at the end of the year when the allocations are finalized.

Certain Plan investments are managed by The Bank of New York Mellon. The Bank of New York Mellon is the custodian for the Plan and, therefore, these transactions qualify as party-in-interest transactions.

8. WITHDRAWING PARTICIPANTS

As of December 31, 2024 and 2023, net assets available for benefits includes \$2,539,834 and \$1,856,773, respectively, representing the account balances of participants who had elected to withdraw from the Plan but had not yet been paid.

9. FORFEITURES

As described in Note 1, contributions received during an eligibility computation period for individuals who fail to satisfy the eligibility requirement are forfeited by the individual and credited against administrative expenses in computing participant balances. Amounts forfeited during the years ended December 31, 2024 and 2023, totaled \$928,943 and \$807,886, respectively.

National Electrical Annuity Plan
Notes to Financial Statements
December 31, 2024 and 2023

10. PRIORITIES UPON TERMINATION

It is the intent of NECA and IBEW to continue the Plan in full force and effect. However, in the unlikely event that the Plan is terminated by mutual consent of NECA and IBEW, a participant's rights to benefits accrued to the date of termination or partial termination shall be nonforfeitable. In the event of a merger or consolidation with, or transfer of assets to, any other plan, each participant will be entitled to a benefit immediately after such merger, consolidation or transfer (if the Plan is then terminated) which is at least equal to the benefit the participant was entitled to immediately before such merger, consolidation or transfer.

11. TAX STATUS

The Internal Revenue Service ("IRS") has advised that the Plan qualifies under Section 401(a) of the Internal Revenue Code ("IRC") and is, therefore, exempt from federal income taxes under the provisions of IRC Section 501(a).

The Plan obtained its latest determination letter dated January 21, 2016, in which the IRS stated that the Plan, as then designed, was in compliance with the applicable requirements of the IRC. The Plan administrator believes that the Plan has been operated in compliance with the applicable requirements of the IRC and, therefore, believes that the Plan was qualified, and the related trust was tax-exempt as of the financial statement date.

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. Management has evaluated the tax positions taken by the Plan and concluded that as of December 31, 2024 and 2023, there are no uncertain positions taken or expected to be taken that would require recognition of a liability in the financial statements. The Plan is subject to routine audits by taxing and regulatory jurisdictions. There are currently no audits for any tax periods in progress. In addition, there have been no tax related interest or penalties for periods presented in these consolidated financial statements.

12. RISKS AND UNCERTAINTIES

Due to various risks (e.g., interest rate, market, credit) associated with certain investment securities and the level of uncertainty related to changes in the value of investments, it is at least reasonably possible that changes in the values of investments will occur in the near term and that such changes could materially affect the amounts reported on the statements of net assets available for benefits.

Financial instruments that potentially subject the Plan to concentrations of credit risk include cash, accounts receivable, and investments. While management of the Plan attempts to limit any financial exposure by maintaining accounts at high quality financial institutions, cash, and investment balances regularly exceed the federally insured limit of \$250,000 and \$500,000, respectively. Any loss incurred or lack of access to such funds could have a significant adverse impact on the Plan's financial condition results of operations and cash flows. Credit risk associated with accounts receivable is considered limited due to the historically high collection rate of receivables.

SUPPLEMENTARY INFORMATION

**REPORT ON SUPPLEMENTARY INFORMATION REQUIRED BY THE DEPARTMENT OF
LABOR'S RULES AND REGULATIONS FOR REPORTING AND DISCLOSURE UNDER THE
EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974**

INDEPENDENT AUDITOR'S REPORT

To the Trustees of
National Electrical Annuity Plan:

We have audited the financial statements of the National Electrical Annuity Plan (the "Plan") as of and for the years ended December 31, 2024 and 2023, and have issued our report thereon dated July 25, 2025 which contained an unmodified opinion on those financial statements. Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole.

The supplemental Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2024, Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within 2024) for the year ended December 31, 2024 and Schedule H, Line 4j - Schedule of Reportable Transactions for the year ended December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

WithumSmith+Brown, PC

July 25, 2025

National Electrical Annuity Plan
Schedule H - Line 4i - Schedule of Assets (Held at End of Year)
EIN: 52-132372
Plan No: 001
December 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	Units	(d) Cost	(e) Current Value
<u>INTEREST-BEARING CASH</u>					
	ASB MONEY MARKET		6,284	6,284	6,284
	BOSTON SAFE CASH		848,106	848,106	848,106
	CASH COLLATERAL FORWARDS BNP	VAR RT 01/01/2049 DD 07/01/08	20,000	20,000	20,000
	CASH COLLATERAL	FUTURES HELD AT MORGAN STANLEY	758,000	758,000	758,000
	EUR (EURO)		106	117	110
	CASH COLLATERAL	FUTURES HELD AT GOLDMAN	2,942,000	2,942,000	2,942,000
	GS ICE CCP COLLAT	VAR RT 01/01/2049 DD 07/01/08	1,801,000	1,801,000	1,801,000
	LCH CCP GOLDMAN SACHS & CO CAS	VAR RT 01/01/2049 DD 07/01/08	775,000	775,000	775,000
	LCH CCP MS CASH COLL VAR RT	01/01/2049 DD 07/01/08	355,000	355,000	355,000
	MORG CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	327,000	327,000	327,000
	NEAP TRP ACTIVE RESERVE		52,513,720	52,513,720	52,513,720
	NON-CUSTODIED CASH		3,793,265	3,793,265	3,793,265
	PNC BANK - DC ACCOUNTS		138,042	138,042	138,042
	PNC BANK - ROCKVILLE ACCOUNTS		139,601,141	139,601,141	139,601,141
	TBA CASH COLL BCY	VAR RT 01/01/2049 DD 07/01/08	88,000	88,000	88,000
	TBA CASH COLL BOA	VAR RT 01/01/2049 DD 07/01/08	360,000	360,000	360,000
	TBA CASH COLL GSC	VAR RT 01/01/2049 DD 07/01/08	20,000	20,000	20,000
	TBA CASH COLL MSC	VAR RT 01/01/2049 DD 07/01/08	905,000	905,000	905,000
	TBA COLLATERAL - CITI		300,000	300,000	300,000
	TBA COLLATERAL WITH MIZUHO		280,000	280,000	280,000
	TBA COLLATERAL WITH MORGAN STANLEY		20,000	20,000	20,000
				205,851,675	205,851,668
<u>REAL ESTATE JOINT VENTURE/LTD PARTNERSHIP</u>					
IBEW-NECA Diversified Underwritten Real Estate Fund, LLC: assets detailed below:					
	10 Brookline; Brookline, MA		N/A	717,123	487,408
	1000 Spring; Atlanta GA		N/A	3,909,149	4,087,937
	1625 Mass Avenue; Washington DC		N/A	2,191,303	1,998,321
	2161 Hawkins; Charlotte, NC		N/A	4,474,521	3,920,564
	2929 Wesleyan; Houston, TX		N/A	2,795,598	3,235,860
	300 Boylston (Equity); Chestnut Hill, MA		N/A	1,234,445	973,801
	311 West 42nd St, New York, NY		N/A	6,666,477	6,461,577
	3737 Buffalo Speedway (3333); Houston, TX		N/A	3,100,288	3,291,651
	448 N. LaSalle, Chicago, IL		N/A	1,566,730	715,135
	700 S Flower Street; Los Angeles, CA		N/A	18,259,843	7,278,150
	711 S Hope Street; Los Angeles, CA		N/A	3,013,656	1,886,740
	Bainbridge Bethesda/The Monty; Bethesda, MD		N/A	1,847,683	2,013,537
	Bainbridge Shady Grove; Rockville, MD		N/A	2,171,281	2,480,150
	Catalyst Healthcare		N/A	14,211,625	14,546,156
	Confluence Apartments; Denver, CO		N/A	3,145,931	4,787,856
	East Market (Girard Square); Philadelphia, PA		N/A	6,228,955	8,033,860
	Eleven North Apartments, Nashville, TN		N/A	1,924,351	770,926
	Eleven North Land, Nashville, TN		N/A	1,646,067	1,278,114
	Journal Squared; Jersey City, NJ		N/A	7,680,722	16,255,381
	Legacy Village; Lyndhurst, OH		N/A	2,541,703	1,414,294
	Modomi Conners; Bend, OR		N/A	1,238,434	796,285
	Modomi Gateway; Portland, OR		N/A	674,606	537,619
	Modomi Medford; Medford, OR		N/A	185,049	144,549
	National Data Center Fund; Seattle, WA		N/A	9,488,732	32,178,549
	Northern Liberties; 200 Spring Garden		N/A	3,457,994	1,049,879
	Northern Liberties; 412 N. 2nd Street		N/A	875,624	502,623
	Northern Liberties; 428 N. 2nd Street		N/A	301,145	371,769
	Northern Liberties; 460 N. 2nd Street		N/A	177,557	169,908
	Sabey National Properties; New York, NY		N/A	2,121,887	2,515,653
	Safeway; San Francisco; San Francisco, CA		N/A	137,443	476,250
	Stephen Girard Building, Philadelphia PA		N/A	929,993	639,450
	Suffolk Downs Amaya; Revere, MA		N/A	3,899,097	4,275,596
	The Artisan; Cleveland, OH		N/A	1,069,004	1,343,085
	The Hepburn (Dupont DC); Washington, DC		N/A	2,375,157	3,357,586
				116,259,173	134,276,219
<u>NON-REAL ESTATE JOINT VENTURE/LTD PARTNERSHIP</u>					
	GROSVENOR INFRA ADVANTAGE FUND		27,526,953	27,689,067	26,960,382
	ELECTRICAL WORKERS INFRASTRUCTURE FUND		8,201,202	56,743,344	20,644,986
				84,432,411	47,605,368
<u>COMMON/COLLECTIVE TRUST</u>					
	AFL CIO BLDG INVT TR		27,476	94,923,866	150,266,433
	ASB ALLEGIANCE REAL ESTATE FUND		222,903	252,081,950	310,531,862
	DB NSL MID CAP STOCK INDEX FUND OF THE BANK OF NEW YC		2,534,981	749,795,249	1,446,072,215
	INVESCO NATIONAL TRUST COMPANY IBEW-NECA STABLE VALUE POOLED INV FUND		2,498,620	1,015,349,267	1,282,217,071
	NEW TOWER TRUST MULTIEMPLOYER PROPERTY TRUST		17,795	112,028,185	225,036,059
	IBEW-NECA EQUITY INDEX FUND		39,950,913	1,665,220,727	5,194,757,254
	EB TEMP INV FD	1.147% 12/31/2049 DD 11/01/01	2,823,437	2,823,437	2,823,437

See Independent Auditor's Report on Supplementary Information Required by the Department Of Labor's Rules and Regulations for Reporting and Disclosure Under the Employee Retirement Income Security Act of 1974.

INTERCONTINENTAL US REAL ESTATE INVESTMENT FUND		193,172	266,753,380	225,418,686
			4,158,976,061	8,837,123,017
103-12 INVESTMENT ENTITY				
ULLICO INFRASTRUCTURE FUND		N/A	97,727,596	122,099,807
REGISTERED INVESTMENT COMPANIES				
LAZARD US CORP INC-INST		1,297,100	24,662,415	23,269,977
VANGUARD REAL ESTATE ETF		5,260,246	450,193,287	468,582,714
AFL HOUSING INVESTMENT TRUST		23,436	26,407,264	22,514,460
PIMCO FDS SHORT TERM FLTG NAV PORT II		470,921	4,717,213	4,717,213
PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO		6,916,713	83,654,859	80,233,876
			589,635,038	599,318,240
VALUE OF FUNDS HELD IN INSURANCE COMPANY GENERAL ACCOUNT				
TRP STABLE VALUE FUND		98,000,000	98,000,000	1,222,148,537
			98,000,000	1,222,148,537
CORPORATE BONDS - PREFERRED				
37 CAPITAL CLO II 1A A1R 144A	VAR RT 07/15/2034 DD 08/02/24	900,000	903,121	902,996
522 FUNDING CLO 201 3A AR 144A	VAR RT 10/20/2031 DD 06/30/21	1,062,688	1,057,693	1,063,958
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	160,000	153,006	141,358
ABBVIE INC	4.050% 11/21/2039 DD 05/21/20	292,000	264,648	249,751
ABU DHABI NATIONAL ENERGY 144A	2.000% 04/29/2028 DD 04/29/21	200,000	180,210	181,096
ACAS CLO 2015-1 LT 1A AR3 144A	VAR RT 10/18/2028 DD 06/22/21	68,748	68,660	68,805
ACAS CLO 2015-1 LT 1A AR3 144A	VAR RT 10/18/2028 DD 06/22/21	128,903	127,656	129,009
ADVOCATE HEALTH & HOSPITALS CO	2.211% 06/15/2030 DD 05/05/20	865,000	744,255	753,138
AEP TEXAS INC	5.450% 05/15/2029 DD 05/22/24	250,000	249,928	253,410
AEP TEXAS RESTORATION FUN 1 A1	2.056% 02/01/2027 DD 09/18/19	221,785	218,294	221,257
AEP TRANSMISSION CO LLC	4.250% 09/15/2048 DD 09/07/18	155,000	133,649	124,000
AEP TRANSMISSION CO LLC	5.150% 04/01/2034 DD 03/13/24	890,000	889,413	875,724
AIMCO CLO SERIES 20 AA AR 144A	VAR RT 10/17/2037 DD 12/05/24	4,170,000	4,170,000	4,170,000
AKER BP ASA 144A	6.000% 06/13/2033 DD 06/13/23	720,000	728,014	723,334
ALABAMA POWER CO	3.000% 03/15/2052 DD 11/18/21	1,690,000	1,186,735	1,086,721
ALEN 2021-ACEN MOR ACEN A 144A	VAR RT 04/15/2034 DD 03/24/21	2,155,000	1,955,082	1,998,763
ALLY AUTO RECEIVABLES TRU 2 A3	4.140% 07/16/2029 DD 09/27/24	500,000	499,948	496,475
ALLY AUTO RECEIVABLES TRU 3 A3	5.070% 04/15/2027 DD 12/14/22	900,229	899,896	902,011
ALLY AUTO RECEIVABLES TRU 3 A3	5.070% 04/15/2027 DD 12/14/22	420,107	419,951	420,939
ALTRIA GROUP INC	2.450% 02/04/2032 DD 02/04/21	1,345,000	1,098,488	1,107,123
ALTRIA GROUP INC	3.400% 02/04/2041 DD 02/04/21	440,000	323,554	317,948
AMERICAN AIRLINES 2015-1 CLASS	3.375% 11/01/2028 DD 03/16/15	76,080	69,703	72,645
AMERICAN AIRLINES 2016-2 CLASS	3.200% 12/15/2029 DD 05/16/16	1,221,230	1,104,326	1,153,171
AMERICAN CREDIT ACCEP 2 A 144A	5.900% 02/12/2027 DD 04/30/24	470,326	470,323	471,991
AMERICAN CREDIT ACCEP 3 A 144A	5.760% 11/12/2027 DD 07/26/24	822,679	822,673	826,405
AMERICAN CREDIT ACCEP 4 A 144A	4.810% 03/13/2028 DD 10/18/24	887,956	887,897	888,586
AMERICAN EXPRESS CO	VAR RT 02/13/2026 DD 02/16/23	390,000	389,189	391,307
AMERICAN EXPRESS CO	VAR RT 05/01/2026 DD 05/01/23	400,000	398,912	400,108
AMERICAN EXPRESS CO	VAR RT 02/13/2026 DD 02/16/23	1,275,000	1,272,348	1,279,271
AMERICAN EXPRESS CO	VAR RT 02/16/2028 DD 02/16/24	440,000	440,000	442,565
AMERICAN EXPRESS CO	VAR RT 07/26/2028 DD 07/26/24	500,000	500,000	502,680
AMERICAN EXPRESS CO	VAR RT 07/26/2035 DD 07/26/24	1,652,000	1,652,000	1,633,993
AMERICAN HONDA FINANCE CORP	VAR RT 08/14/2025 DD 02/14/24	765,000	765,000	766,040
AMERICAN HONDA FINANCE CORP	VAR RT 03/12/2027 DD 03/13/24	830,000	830,000	833,013
AMERICAN HONDA FINANCE CORP	5.050% 07/10/2031 DD 07/10/24	540,000	557,399	534,400
AMERICAN HONDA FINANCE CORP	4.950% 01/09/2026 DD 01/10/24	520,000	519,922	520,926
AMERICAN TRANSMISSION SYS 144A	2.650% 01/15/2032 DD 12/01/21	1,700,000	1,440,903	1,441,447
AMERICREDIT AUTOMOBILE RE 2 A3	4.380% 04/18/2028 DD 06/22/22	734,511	727,379	733,674
AMERICREDIT AUTOMOBILE REC 2 B	0.690% 01/19/2027 DD 06/16/21	237,299	229,231	236,846
AMERICREDIT AUTOMOBILE REC 2 B	0.690% 01/19/2027 DD 06/16/21	242,458	234,267	241,995
AMERICREDIT AUTOMOBILE REC 2 C	1.010% 01/19/2027 DD 06/16/21	300,000	281,001	293,904
AMERICREDIT AUTOMOBILE REC 3 C	1.410% 08/18/2027 DD 11/17/21	300,000	278,181	289,341
AMMC CLO XII LTD 12A AR2 144A	VAR RT 11/10/2030 DD 07/02/21	34,174	33,977	34,229
AMSR 2020-SFR4 TRU SFR4 A 144A	1.355% 11/17/2037 DD 09/29/20	7,194,500	6,690,093	7,022,911
ANCHORAGE CAPITA 10A A1AR 144A	VAR RT 10/15/2031 DD 07/15/24	469,475	469,475	470,183
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	658,000	645,360	598,872
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	2,551,000	2,015,806	2,037,025
APIDOS CLO XII 12A ARR 144A	VAR RT 04/15/2031 DD 07/02/24	891,131	891,131	892,367
APIDOS CLO XVIII 18A A1R2 144A	VAR RT 01/22/2038 DD 12/19/24	2,250,000	2,250,000	2,269,125
APIDOS CLO XX 20A A2RR 144A	VAR RT 07/16/2031 DD 07/16/18	1,000,000	994,979	980,000
APIDOS CLO XXX XXXA A1AR 144A	VAR RT 10/18/2031 DD 08/29/24	330,716	330,716	330,732
APPLE INC	4.375% 05/13/2045 DD 05/13/15	120,000	114,251	106,082
ARBOR REALTY COMMER FL2 A 144A	VAR RT 05/15/2037 DD 05/25/22	790,432	791,667	792,081
ARBOR REALTY COMMER FL4 A 144A	VAR RT 11/15/2036 DD 12/13/21	802,291	792,272	804,171
ARCH CAPITAL GROUP LTD	7.350% 05/01/2034 DD 05/04/04	837,000	966,584	946,254
AREIT 2021-CRE5 TR CRE5 A 144A	VAR RT 11/17/2038 DD 10/05/21	137,032	130,640	136,920
ARI FLEET LEASE TRUS A A2 144A	5.300% 11/15/2032 DD 02/21/24	482,627	482,596	485,296
ARI FLEET LEASE TRUS B A2 144A	5.540% 04/15/2033 DD 06/12/24	1,000,000	999,900	1,008,250
ARIZONA PUBLIC SERVICE CO	3.350% 05/15/2050 DD 05/22/20	1,065,000	756,533	720,504
ASCENSION HEALTH	2.532% 11/15/2029 DD 10/23/19	555,000	496,026	498,712
ASHFORD HOSPITALIT KEYS C 144A	VAR RT 06/15/2035 DD 07/16/18	1,260,000	1,227,713	1,248,156
ATHENE GLOBAL FUNDING 144A	5.526% 07/11/2031 DD 07/11/24	1,415,000	1,415,000	1,418,155
ATHENE GLOBAL FUNDING 144A	5.620% 05/08/2026 DD 05/09/24	2,055,000	2,055,000	2,073,824
ATLAS SENIOR LOAN FU 8A A 144A	VAR RT 01/16/2030 DD 07/21/17	34,228	34,182	34,253
AUSTRALIA & NEW ZEALAND B 144A	VAR RT 09/18/2034 DD 03/18/24	1,970,000	1,970,000	1,982,943
AUSTRALIA & NEW ZEALAND B 144A	VAR RT 01/18/2027 DD 01/18/24	750,000	750,000	755,055

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AUSTRALIA & NEW ZEALAND BANKIN	5.375% 07/03/2025 DD 07/03/23	1,210,000	1,221,047	1,215,663
AVIS BUDGET RENTAL C 1A A 144A	5.360% 06/20/2030 DD 01/12/24	400,000	399,931	405,496
AVIS BUDGET RENTAL C 2A A 144A	1.660% 02/20/2028 DD 11/17/21	800,000	720,632	753,864
BAIN CAPITAL CREDI 1A AR2 144A	VAR RT 04/19/2034 DD 08/15/24	3,000,000	3,000,000	3,002,241
BAIN CAPITAL CREDI 2A A1R 144A	VAR RT 07/19/2031 DD 08/06/24	331,955	331,955	331,944
BAIN CAPITAL CREDI 2A AR2 144A	VAR RT 10/17/2032 DD 07/17/24	997,718	997,718	1,000,228
BAIN CAPITAL CREDI 2A AR2 144A	VAR RT 10/17/2032 DD 07/17/24	997,718	997,718	1,000,228
BAIN CAPITAL CREDI 2A ARR 144A	VAR RT 07/19/2034 DD 09/05/24	1,100,000	1,100,000	1,103,011
BAIN CAPITAL CREDI 5A A1R 144A	VAR RT 10/23/2034 DD 11/26/24	1,200,000	1,200,000	1,202,567
BAIN CAPITAL CREDIT 3A AR 144A	VAR RT 10/21/2034 DD 12/30/21	1,250,000	1,248,237	1,250,241
BALLYROCK CLO 23 L 23A A1 144A	VAR RT 04/25/2036 DD 02/23/23	2,000,000	2,010,962	2,009,174
BAMLL COMMERCIAL M 200P A 144A	3.218% 04/14/2033 DD 04/01/15	1,000,000	954,236	991,630
BANCO SANTANDER MEXICO SA 144A	5.621% 12/10/2029 DD 12/10/24	1,835,000	1,835,000	1,825,825
BANCO SANTANDER SA	5.439% 07/15/2031 DD 07/15/24	800,000	800,000	798,336
BANCO SANTANDER SA	5.439% 07/15/2031 DD 07/15/24	800,000	800,000	798,336
BANCO SANTANDER SA	VAR RT 07/15/2028 DD 07/15/24	1,000,000	1,000,000	1,002,350
BANCO SANTANDER SA	5.294% 08/18/2027 DD 08/18/22	1,400,000	1,411,655	1,409,380
BANK 2020-BNK25 BN25 A4	2.399% 01/15/2063 DD 02/01/20	2,000,000	1,731,500	1,768,800
BANK 2020-BNK26 BN26 A4	2.155% 03/15/2063 DD 03/01/20	1,200,000	1,012,812	1,038,528
BANK 2020-BNK27 BN27 A5	2.144% 04/15/2063 DD 06/01/20	2,600,000	2,148,692	2,196,870
BANK 2020-BNK29 BN29 A3	1.742% 11/15/2053 DD 11/01/20	600,000	469,530	499,140
BANK 2021-BNK32 BN32 A4	2.349% 04/15/2054 DD 03/01/21	2,000,000	1,703,580	1,730,340
BANK 2021-BNK34 BN34 A4	2.156% 06/15/2063 DD 06/01/21	1,500,000	1,198,155	1,243,680
BANK 2021-BNK38 BN38 A4	2.275% 12/15/2064 DD 12/01/21	1,100,000	904,013	913,110
BANK OF AMERICA AUT 1A A2 144A	5.830% 05/15/2026 DD 07/31/23	224,420	224,729	224,682
BANK OF AMERICA AUT 1A A3 144A	5.530% 02/15/2028 DD 07/31/23	1,835,000	1,841,971	1,853,240
BANK OF AMERICA CORP	4.250% 10/22/2026 DD 10/22/14	1,000,000	982,310	992,200
BANK OF AMERICA CORP	VAR RT 02/13/2031 DD 02/13/20	1,200,000	1,031,880	1,055,004
BANK OF AMERICA CORP	VAR RT 04/22/2032 DD 04/22/21	760,000	642,854	653,570
BANK OF AMERICA CORP	VAR RT 06/14/2029 DD 06/14/21	700,000	617,512	635,166
BANK OF AMERICA CORP	VAR RT 10/20/2032 DD 10/20/21	1,015,000	843,150	857,036
BANK OF AMERICA CORP	VAR RT 04/02/2026 DD 03/22/22	1,790,000	1,741,169	1,783,305
BANK OF AMERICA CORP	3.248% 10/21/2027 DD 10/21/16	155,000	147,611	149,372
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	400,000	384,560	391,900
BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	1,325,000	1,257,677	1,282,507
BANK OF AMERICA CORP	VAR RT 10/22/2030 DD 10/22/19	276,000	245,110	249,247
BANK OF AMERICA CORP	VAR RT 02/13/2031 DD 02/13/20	445,000	382,656	391,231
BANK OF AMERICA CORP	VAR RT 07/23/2031 DD 07/23/20	630,000	516,254	529,862
BANK OF AMERICA CORP	VAR RT 04/22/2032 DD 04/22/21	2,000,000	1,684,000	1,719,920
BANK OF AMERICA CORP	VAR RT 09/15/2034 DD 09/15/23	765,000	803,548	785,609
BANK OF AMERICA CORP	VAR RT 07/22/2033 DD 07/22/22	11,225,000	11,124,539	11,005,215
BANK OF AMERICA CORP	VAR RT 02/13/2026 DD 02/13/20	902,000	866,741	898,996
BANK OF AMERICA CORP	VAR RT 01/20/2027 DD 01/20/23	950,000	947,473	952,708
BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	683,000	648,297	661,096
BANK OF AMERICA CORP	VAR RT 03/05/2029 DD 03/05/18	1,340,000	1,280,316	1,299,519
BANK OF AMERICA CORP	VAR RT 03/11/2027 DD 03/11/21	2,001,000	1,851,665	1,928,084
BANK OF AMERICA CORP	VAR RT 02/07/2030 DD 02/07/19	2,500,000	2,343,080	2,396,825
BANK OF AMERICA CORP	VAR RT 07/22/2027 DD 04/22/21	1,000,000	994,120	1,004,970
BANK OF AMERICA CORP	VAR RT 04/27/2028 DD 04/27/22	3,000,000	2,932,938	2,967,870
BANK OF AMERICA CORP	VAR RT 11/10/2028 DD 11/10/22	1,200,000	1,244,924	1,242,468
BANK OF MONTREAL	VAR RT 09/10/2027 DD 09/10/24	1,175,000	1,175,000	1,179,630
BANK OF NEW YORK MELLON CORP/T	VAR RT 07/26/2030 DD 07/26/22	985,000	979,149	973,219
BANK OF NEW YORK MELLON CORP/T	VAR RT 04/26/2034 DD 04/26/23	705,000	703,082	691,069
BANK OF NOVA SCOTIA/THE	VAR RT 06/04/2027 DD 06/04/24	785,000	785,000	786,633
BANK OF NOVA SCOTIA/THE	VAR RT 06/04/2027 DD 06/04/24	1,010,000	1,010,000	1,012,101
BANK OF NOVA SCOTIA/THE	5.350% 12/07/2026 DD 12/07/23	850,000	859,350	860,999
BANK5 2024-5YR7 5YR7 A2	5.788% 06/15/2057 DD 06/01/24	3,500,000	3,534,789	3,575,985
BANK5 2024-5YR7 5YR7 A3	5.769% 06/15/2057 DD 06/01/24	1,400,000	1,413,960	1,432,088
BANK5 2024-5YR8 5YR8 A3	5.884% 08/15/2057 DD 08/01/24	1,900,000	1,956,981	1,952,212
BANK5 2024-5YR9 5YR9 A3	5.614% 08/15/2057 DD 08/01/24	2,075,000	2,137,247	2,110,939
BANK5 TRUST 2024-5YR6 5YR6 A3	6.225% 05/15/2057 DD 05/01/24	2,200,000	2,243,910	2,286,086
BANQUE FEDERATIVE DU CRED 144A	5.088% 01/23/2027 DD 01/23/24	330,000	330,000	330,716
BANQUE FEDERATIVE DU CRED 144A	5.896% 07/13/2026 DD 07/13/23	800,000	816,232	811,408
BANQUE FEDERATIVE DU CRED 144A	5.088% 01/23/2027 DD 01/23/24	305,000	305,000	305,662
BARRICK PD AUSTRALIA FINANCE P	5.950% 10/15/2039 DD 10/16/09	360,000	386,305	363,888
BATTALION CLO VII 8A A1R2 144A	VAR RT 07/18/2030 DD 02/13/20	1,046,507	1,044,486	1,047,474
BAYVIEW OPPORTUNITY 6 A2 144A	VAR RT 10/25/2051 DD 11/01/21	1,397,385	1,176,205	1,113,436
BBCMS 2018-TALL MO TALL C 144A	VAR RT 03/15/2037 DD 03/28/18	2,930,000	2,548,281	2,535,065
BBCMS MORTGAGE TRUST 2 5C23 A3	VAR RT 12/15/2056 DD 12/01/23	2,200,000	2,348,346	2,317,150
BBCMS MORTGAGE TRUST 2 5C27 A3	6.014% 07/15/2057 DD 07/01/24	800,000	823,978	826,760
BBCMS MORTGAGE TRUST 2 5C31 A3	5.609% 12/15/2057 DD 12/01/24	1,210,000	1,247,290	1,234,369
BBCMS MORTGAGE TRUST 202 C6 A3	2.390% 02/15/2053 DD 02/01/20	2,000,000	1,731,020	1,764,240
BBCMS MORTGAGE TRUST 202 C7 A4	1.786% 04/15/2053 DD 06/01/20	1,250,000	1,040,388	1,065,613
BBCMS MORTGAGE TRUST 202 C8 A3	1.617% 10/15/2053 DD 10/01/20	1,336,112	1,159,558	1,224,159
BBCMS MORTGAGE TRUST C2 D 144A	3.000% 12/15/2051 DD 12/01/18	1,200,000	912,000	918,396
BDS 2022-FL11 LL FL11 ATS 144A	VAR RT 03/19/2039 DD 04/14/22	472,293	470,111	473,526
BENCHMARK 2018-B1 MORTGAG B1 C	VAR RT 01/15/2051 DD 01/01/18	2,750,000	2,254,967	2,347,703
BENCHMARK 2019-B12 MORT B12 A5	3.116% 08/15/2052 DD 08/01/19	1,700,000	1,529,474	1,548,802
BENCHMARK 2019-B15 MORT B15 A5	2.928% 12/15/2072 DD 12/01/19	6,144,000	5,327,217	5,469,450
BENCHMARK 2020-B16 MORT B16 A4	2.483% 02/15/2053 DD 02/01/20	2,000,000	1,741,520	1,772,360
BENCHMARK 2020-B21 MORT B21 A4	1.704% 12/17/2053 DD 11/01/20	850,000	697,037	710,566
BENCHMARK 2021-B24 MORT B24 A3	2.010% 03/15/2054 DD 03/01/21	600,000	519,276	534,066
BENCHMARK 2021-B31 MORT B31 A4	2.420% 12/15/2054 DD 12/01/21	1,200,000	997,308	1,007,916
BENCHMARK 2023-B40 MORT B40 A2	6.930% 12/15/2056 DD 12/01/23	767,572	810,909	805,245
BENCHMARK 2024-V12 MORT V12 A3	5.738% 12/15/2057 DD 12/01/24	840,000	865,200	860,992
BENCHMARK 2024-V12 MORT V12 A3	5.738% 12/15/2057 DD 12/01/24	700,000	720,999	717,493
BENCHMARK 2024-V5 MORTGA V5 A3	5.805% 01/10/2057 DD 01/01/24	1,000,000	1,029,998	1,024,770
BENCHMARK 2024-V7 MORTGA V7 A3	VAR RT 05/15/2056 DD 05/01/24	1,300,000	1,357,304	1,351,272
BENCHMARK 2024-V8 MORTGA V8 A3	VAR RT 07/15/2057 DD 07/01/24	1,000,000	1,049,102	1,039,220

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BERKSHIRE HATHAWAY FINANCE COR	2.850% 10/15/2050 DD 10/15/20	280,000	196,946	176,028
BHP BILLITON FINANCE USA LTD	5.250% 09/08/2033 DD 09/08/23	830,000	862,677	834,258
BLACKROCK FUNDING INC	5.000% 03/14/2034 DD 03/14/24	1,170,000	1,168,175	1,156,393
BLUEMOUNTAIN FUJI 2A A1AR 144A	VAR RT 10/20/2030 DD 12/22/21	496,288	496,026	496,654
BMO 2023-5C2 MORTGAGE T 5C2 A3	VAR RT 11/15/2056 DD 11/01/23	1,700,000	1,844,058	1,813,373
BMO 2023-C5 MORTGAGE TRU C5 A4	5.494% 06/15/2056 DD 06/01/23	487,000	503,680	491,568
BMO 2024-5C4 MORTGAGE T 5C4 A3	VAR RT 05/15/2057 DD 05/01/24	1,800,000	1,853,999	1,891,818
BMO 2024-5C5 MORTGAGE T 5C5 A3	5.857% 02/15/2057 DD 08/01/24	850,000	875,500	870,434
BMO 2024-5C8 MORTGAGE T 5C8 A3	VAR RT 12/15/2057 DD 12/01/24	840,000	865,197	855,364
BMO 2024-5C8 MORTGAGE T 5C8 A3	VAR RT 12/15/2057 DD 12/01/24	4,200,000	4,325,934	4,276,818
BMW US CAPITAL LLC 144A	5.050% 04/02/2026 DD 04/02/24	605,000	604,740	607,777
BMW US CAPITAL LLC 144A	VAR RT 08/13/2026 DD 08/13/24	475,000	475,000	476,710
BMW US CAPITAL LLC 144A	4.900% 04/02/2027 DD 04/02/24	950,000	948,870	952,632
BMW VEHICLE LEASE TRUST 2 1 A3	4.980% 03/25/2027 DD 02/14/24	1,300,000	1,299,968	1,306,903
BMW VEHICLE LEASE TRUST 2 2 A3	5.990% 09/25/2026 DD 10/11/23	2,524,955	2,561,491	2,541,595
BNP PARIBAS SA 144A	VAR RT 06/09/2026 DD 06/09/20	660,000	630,109	651,466
BNP PARIBAS SA 144A	VAR RT 09/15/2029 DD 09/15/21	200,000	174,116	179,118
BNP PARIBAS SA 144A	VAR RT 01/20/2033 DD 01/20/22	200,000	170,354	170,508
BNP PARIBAS SA 144A	VAR RT 01/20/2033 DD 01/20/22	4,200,000	3,641,615	3,580,868
BOF VII AL FUNDIN CAR3 A2 144A	6.291% 07/26/2032 DD 06/29/23	301,752	303,647	306,650
BOF VII AL FUNDING CAR3 B 144A	6.632% 07/26/2032 DD 06/29/23	100,585	101,178	102,105
BOFA AUTO TRUST 202 1A A3 144A	5.350% 11/15/2028 DD 05/22/24	1,335,000	1,335,340	1,351,434
BP CAPITAL MARKETS AMERICA INC	2.939% 06/04/2051 DD 12/04/20	430,000	299,246	266,677
BP CAPITAL MARKETS AMERICA INC	4.893% 09/11/2033 DD 05/11/23	500,000	509,580	483,790
BPCE SA 144A	5.203% 01/18/2027 DD 01/18/24	250,000	250,000	251,263
BPCE SA 144A	5.203% 01/18/2027 DD 01/18/24	250,000	250,000	251,263
BPCE SA 144A	1.000% 01/20/2026 DD 01/20/21	1,300,000	1,198,007	1,249,833
BRISTOL-MYERS SQUIBB CO	4.900% 02/22/2027 DD 02/22/24	140,000	139,849	141,170
BRITISH AIRWAYS 2021-1 CL 144A	2.900% 09/15/2036 DD 07/28/21	1,458,630	1,248,165	1,286,439
BROOKFIELD FINANCE INC	4.250% 06/02/2026 DD 06/02/16	2,000,000	1,928,757	1,986,560
BROWN & BROWN INC	5.650% 06/11/2034 DD 06/11/24	1,112,000	1,109,142	1,114,057
BSPT 2021-FL7 ISSU FL7 A 144A	VAR RT 12/15/2038 DD 12/21/21	178,295	175,926	178,391
BUCKHORN PARK CLO 1A ARR 144A	VAR RT 07/18/2034 DD 11/22/24	1,000,000	1,000,000	999,982
BUSINESS JET SECURIT 1A A 144A	4.455% 06/15/2037 DD 05/16/22	2,095,677	1,987,457	2,032,220
BUSINESS JET SECURIT 1A A 144A	6.197% 05/15/2039 DD 04/15/24	7,179,071	7,190,180	7,299,966
BX COMMERCIAL MORT MDHS A 144A	VAR RT 05/15/2041 DD 05/15/24	805,797	803,785	809,576
BX COMMERCIAL MORT VINO A 144A	VAR RT 05/15/2038 DD 05/27/21	104,370	104,044	104,272
BX COMMERCIAL MORT VOLT A 144A	VAR RT 09/15/2036 DD 09/29/21	900,000	893,250	898,317
BX COMMERCIAL MORTG XL2 A 144A	VAR RT 10/15/2038 DD 10/26/21	572,281	562,624	571,566
BX COMMERCIAL MORTG XL2 A 144A	VAR RT 10/15/2038 DD 10/26/21	499,645	492,038	499,021
BX TRUST 2019-OC11 OC11 B 144A	3.605% 12/09/2041 DD 12/01/19	285,000	264,371	260,017
CANADIAN IMPERIAL BANK OF COMM	VAR RT 06/28/2027 DD 06/28/24	815,000	815,000	819,303
CANADIAN IMPERIAL BANK OF COMM	VAR RT 10/02/2026 DD 10/03/23	750,000	751,965	756,945
CANADIAN IMPERIAL BANK OF COMM	VAR RT 06/28/2027 DD 06/28/24	1,050,000	1,050,000	1,055,544
CANADIAN IMPERIAL BANK OF COMM	5.926% 10/02/2026 DD 10/03/23	850,000	871,174	867,408
CAPITAL ONE MULTI-ASSET A1 A1	2.800% 03/15/2027 DD 03/30/22	6,035,000	5,887,190	6,012,489
CAPITAL ONE MULTI-ASSET B3 B3	VAR RT 05/15/2028 DD 08/04/05	1,850,000	1,838,771	1,848,835
CAPITAL ONE MULTI-ASSET E A2 A	3.490% 05/15/2027 DD 06/14/22	2,775,000	2,723,135	2,764,094
CAPITAL ONE PRIME AUTO R 1 A2A	4.610% 10/15/2027 DD 11/26/24	1,500,000	1,499,937	1,501,890
CARLYLE GLOBAL MA 1A A1RR 144A	VAR RT 08/14/2030 DD 07/01/21	36,730	36,473	36,779
CARLYLE GLOBAL MA 1A A1RR 144A	VAR RT 08/14/2030 DD 07/01/21	303,019	302,538	303,431
CARLYLE GLOBAL MA 4A A1R4 144A	VAR RT 04/22/2032 DD 09/25/24	892,284	892,284	894,007
CARLYLE GLOBAL MAR 2RA A1 144A	VAR RT 05/15/2031 DD 05/24/18	333,937	333,611	332,180
CARLYLE US CLO 2021 5A A1 144A	VAR RT 07/20/2034 DD 07/08/21	1,500,000	1,501,078	1,502,606
CARMAX AUTO OWNER TRUST 2 3 A3	5.280% 05/15/2028 DD 07/26/23	1,638,000	1,645,806	1,651,857
CARMAX AUTO OWNER TRUST 2 4 A3	0.560% 09/15/2026 DD 09/22/21	824,934	794,742	815,662
CARMAX AUTO OWNER TRUST 2 4 A3	5.340% 08/16/2027 DD 10/31/22	887,000	889,625	891,417
CARMAX AUTO OWNER TRUST 2 4 A3	0.560% 09/15/2026 DD 09/22/21	303,923	292,800	300,507
CARMAX AUTO OWNER TRUST 2 4 A3	5.340% 08/16/2027 DD 10/31/22	380,034	381,159	381,927
CARMAX AUTO OWNER TRUST 20 2 C	1.340% 02/16/2027 DD 04/21/21	300,000	281,184	295,899
CARMAX AUTO OWNER TRUST 20 3 C	1.250% 05/17/2027 DD 07/28/21	190,000	176,692	184,918
CARMAX AUTO OWNER TRUST 20 4 C	1.380% 07/15/2027 DD 09/22/21	200,000	184,834	193,344
CARMAX AUTO OWNER TRUST 3 A2A	5.720% 11/16/2026 DD 07/26/23	482,111	483,148	483,273
CARMAX AUTO OWNER TRUST 3 A2A	5.720% 11/16/2026 DD 07/26/23	321,408	322,099	322,182
CARMAX AUTO OWNER TRUST 4 A2A	4.670% 12/15/2027 DD 11/05/24	1,000,000	999,988	1,001,560
CARVAL CLO VIII-C 2A A1R 144A	VAR RT 10/22/2037 DD 10/22/24	2,250,000	2,250,000	2,265,727
CARVANA AUTO RECEIVABLES P1 A3	3.350% 02/10/2027 DD 03/30/22	700,381	688,145	697,362
CARVANA AUTO RECEIVABLES P1 A3	3.350% 02/10/2027 DD 03/30/22	331,851	326,054	330,421
CARVANA AUTO RECEIVABLES P3 A2	4.610% 11/10/2027 DD 09/17/24	500,000	499,960	499,970
CARVANA AUTO RECEIVABLES P3 A2	4.610% 11/10/2027 DD 09/17/24	500,000	499,960	499,970
CARVANA AUTO RECEIVABLES P3 A3	0.700% 11/10/2026 DD 09/29/21	393,247	379,975	390,128
CARVANA AUTO RECEIVABLES P4 A2	4.620% 02/10/2028 DD 12/17/24	500,000	499,999	500,400
CARVANA AUTO RECEIVABLES P4 A2	4.620% 02/10/2028 DD 12/17/24	500,000	499,999	500,400
CATERPILLAR FINANCIAL SERVICES	VAR RT 10/16/2026 DD 08/16/24	295,000	295,000	296,575
CBOE GLOBAL MARKETS INC	1.625% 12/15/2030 DD 12/15/20	680,000	560,510	564,176
CCG RECEIVABLES TRUS 1 A2 144A	5.820% 09/16/2030 DD 03/20/23	739,814	744,431	745,466
CCG RECEIVABLES TRUS 1 A2 144A	5.820% 09/16/2030 DD 03/20/23	139,085	139,953	140,148
CCG RECEIVABLES TRUS 2 A2 144A	0.540% 03/14/2029 DD 10/20/21	117,208	113,765	116,638
CENTERPOINT ENERGY RESOURCES C	1.750% 10/01/2030 DD 10/01/20	1,168,000	970,795	978,983
CF HIPPOLYTA ISSUER 1 A2 144A	1.990% 07/15/2060 DD 07/23/20	867,490	739,631	778,807
CF HIPPOLYTA ISSUER 1 B1 144A	2.280% 07/15/2060 DD 07/23/20	1,915,833	1,759,231	1,857,170
CF HIPPOLYTA ISSUER 1A B1 144A	1.980% 03/15/2061 DD 03/18/21	2,535,184	2,150,749	2,363,375
CHARLES SCHWAB CORP/THE	1.650% 03/11/2031 DD 12/11/20	540,000	433,841	442,217
CHARLES SCHWAB CORP/THE	2.750% 10/01/2029 DD 04/01/21	173,000	156,030	157,392
CHASE AUTO OWNER TR 1A A3 144A	5.130% 05/25/2029 DD 03/27/24	2,475,000	2,474,835	2,493,761
CHASE AUTO OWNER TR 5A A2 144A	4.400% 11/26/2027 DD 09/24/24	900,000	899,920	898,875
CHASE HOME LENDI RPL2 A1A 144A	VAR RT 08/25/2064 DD 05/01/24	645,149	556,854	568,466
CHASE HOME LENDI RPL4 A1A 144A	VAR RT 12/25/2064 DD 09/01/24	909,431	838,433	809,657
CIFC FUNDING 2017- 4A A1R 144A	VAR RT 10/24/2030 DD 06/17/21	433,338	432,769	434,131

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CIFC FUNDING 2017- 4A A1R 144A	VAR RT 10/24/2030 DD 06/17/21	481,487	480,854	482,368
CIFC FUNDING 2018- 2A A1R 144A	VAR RT 10/20/2037 DD 10/10/24	3,000,000	3,000,000	3,010,507
CIFC FUNDING 2023-II 3A C 144A	VAR RT 01/20/2037 DD 01/31/24	1,000,000	1,006,000	1,006,000
CIGNA GROUP/THE	4.375% 10/15/2028 DD 04/15/19	600,000	594,822	587,982
CIGNA GROUP/THE	4.500% 02/25/2026 DD 02/25/20	372,000	369,429	371,014
CIM TRUST 2019-IN INV1 A2 144A	VAR RT 02/25/2049 DD 03/28/19	52,852	50,904	51,355
CIM TRUST 2020-IN INV1 A2 144A	VAR RT 04/25/2050 DD 09/01/20	1,071,615	879,732	873,141
CIM TRUST 2021-J1 J1 A1 144A	VAR RT 03/25/2051 DD 02/01/21	1,211,263	1,030,326	968,163
CITIBANK NA	VAR RT 08/06/2026 DD 08/06/24	250,000	250,000	250,853
CITIBANK NA	VAR RT 11/19/2027 DD 11/19/24	805,000	805,000	805,660
CITIBANK NA	5.803% 09/29/2028 DD 09/29/23	10,850,000	11,339,845	11,187,761
CITIBANK NA	VAR RT 08/06/2026 DD 08/06/24	285,000	285,000	285,972
CITIBANK NA	VAR RT 11/19/2027 DD 11/19/24	1,055,000	1,055,000	1,055,865
CITIGROUP COMMERCIAL KEYS A 144A	VAR RT 10/15/2036 DD 09/30/21	1,500,000	1,473,975	1,492,080
CITIGROUP COMMERCIAL M GC36 AS	3.849% 02/10/2049 DD 02/01/16	239,443	209,395	223,364
CITIGROUP COMMERCIAL M GC46 A4	2.477% 02/15/2053 DD 02/01/20	1,200,000	1,024,200	1,043,376
CITIGROUP COMMERCIAL MO C4 AAB	3.297% 10/12/2050 DD 10/01/17	1,147,651	1,108,157	1,126,408
CITIGROUP GLOBAL MAR 1 A1 144A	VAR RT 05/25/2032 DD 05/30/02	4,023	4,015	4,019
CITIGROUP INC	VAR RT 03/17/2026 DD 03/17/22	1,570,000	1,528,678	1,564,191
CITIGROUP INC	VAR RT 11/03/2032 DD 11/03/21	1,195,000	986,855	996,355
CITIGROUP INC	VAR RT 09/19/2030 DD 09/19/24	1,970,000	1,970,000	1,914,584
CITIGROUP INC	VAR RT 05/01/2032 DD 05/04/21	375,000	313,384	317,681
CITIGROUP INC	VAR RT 02/13/2030 DD 02/13/24	890,000	890,000	889,155
CITIGROUP INC	VAR RT 06/11/2035 DD 06/11/24	440,000	440,000	436,471
CITIGROUP INC	VAR RT 01/25/2033 DD 01/25/22	1,275,000	1,109,951	1,095,531
CITIGROUP INC	VAR RT 03/17/2026 DD 03/17/22	930,000	905,522	926,559
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	2,541,000	2,436,103	2,426,630
CITIGROUP INC	3.700% 01/12/2026 DD 01/12/16	3,800,000	3,669,887	3,761,848
CITIGROUP INC	VAR RT 10/27/2028 DD 10/27/17	1,300,000	1,213,311	1,251,068
CITIGROUP MORTGA INV1 A3B 144A	VAR RT 11/27/2051 DD 01/01/22	1,797,570	1,553,199	1,495,973
CITIZENS AUTO RECEIV 2 A3 144A	5.830% 02/15/2028 DD 09/15/23	3,605,000	3,655,098	3,653,920
CITIZENS AUTO RECEIV 2 A4 144A	5.260% 04/15/2031 DD 04/17/24	1,575,000	1,574,549	1,594,971
CITIZENS BANK NA/PROVIDENCE RI	VAR RT 08/09/2028 DD 08/09/22	2,000,000	1,900,180	1,981,560
CLOVER CLO 2018-1 1A A1RR 144A	VAR RT 04/20/2037 DD 04/22/24	2,500,000	2,500,000	2,519,866
CNH EQUIPMENT TRUST 2022- B A3	3.890% 11/15/2027 DD 08/23/22	1,182,174	1,161,959	1,176,287
CNH EQUIPMENT TRUST 2022- B A3	3.890% 11/15/2027 DD 08/23/22	686,424	674,686	683,005
CNO GLOBAL FUNDING 144A	5.875% 06/04/2027 DD 06/04/24	1,075,000	1,074,441	1,094,587
COLT 2024-INV4 MO INV4 A1 144A	VAR RT 05/25/2069 DD 11/01/24	295,739	295,739	295,630
COLUMBIA PIPELINE GROUP INC	4.500% 06/01/2025 DD 12/01/15	761,000	751,381	758,999
COMCAST CORP	3.999% 11/01/2049 DD 10/19/17	310,000	259,597	234,797
COMISION FEDERAL DE ELECT 144A	4.688% 05/15/2029 DD 02/15/22	1,010,000	948,895	948,683
COMM 2015-CCRE26 MORTG CR26 A4	3.630% 10/10/2048 DD 10/01/15	1,275,000	1,227,736	1,260,503
COMM 2015-LC21 MORTGAG LC21 AM	VAR RT 07/10/2048 DD 06/01/15	1,064,000	1,015,694	1,052,062
COMM 2015-PC1 MORTGAGE PC1 A5	3.902% 07/10/2050 DD 07/01/15	681,641	662,562	679,351
COMM 2016-787S MOR 787S A 144A	3.545% 02/10/2036 DD 03/01/16	8,000,000	7,547,952	7,778,400
COMMONSPIRIT HEALTH	5.318% 12/01/2034 DD 03/20/24	935,000	935,000	925,323
COMMONSPIRIT HEALTH	1.547% 10/01/2025 DD 10/28/20	500,000	468,305	488,140
COMMONWEALTH BANK OF AUST 144A	VAR RT 03/13/2026 DD 03/13/23	250,000	250,553	251,028
COMMONWEALTH EDISON CO	5.650% 06/01/2054 DD 05/13/24	545,000	541,468	538,476
CONNECTICUT AVENU R01 1M1 144A	VAR RT 12/25/2041 DD 01/20/22	869,156	865,410	868,565
CONNECTICUT AVENU R01 1M1 144A	VAR RT 01/25/2044 DD 01/31/24	732,961	732,961	733,606
CONNECTICUT AVENU R02 1M1 144A	VAR RT 02/25/2044 DD 03/13/24	361,101	361,101	361,517
CONNECTICUT AVENU R02 1M1 144A	VAR RT 02/25/2044 DD 03/13/24	433,322	433,322	433,820
CONNECTICUT AVENU R03 1M1 144A	VAR RT 12/25/2041 DD 12/29/21	388,074	385,635	387,798
CONNECTICUT AVENU R04 1M1 144A	VAR RT 05/25/2043 DD 05/31/23	725,411	742,639	742,023
CONNECTICUT AVENU R04 1M1 144A	VAR RT 05/25/2043 DD 05/31/23	725,411	742,639	742,023
CONNECTICUT AVENU R05 1M1 144A	VAR RT 06/25/2043 DD 07/06/23	858,165	868,322	866,772
CONNECTICUT AVENU R05 2A1 144A	VAR RT 07/25/2044 DD 07/26/24	781,360	781,360	781,853
CONNECTICUT AVENU R05 2A1 144A	VAR RT 07/25/2044 DD 07/26/24	1,074,370	1,074,370	1,075,047
CONNECTICUT AVENU R06 1M1 144A	VAR RT 05/25/2042 DD 06/10/22	1,170,041	1,202,594	1,201,270
CONNECTICUT AVENU R07 2M1 144A	VAR RT 09/25/2043 DD 10/11/23	979,099	987,311	988,106
CONNECTICUT AVENU R08 1M1 144A	VAR RT 10/25/2043 DD 11/20/23	86,344	86,617	86,757
CONNECTICUT AVENU R08 1M1 144A	VAR RT 07/25/2042 DD 08/05/22	1,125,084	1,156,727	1,155,303
CONNECTICUT AVENU R08 1M1 144A	VAR RT 07/25/2042 DD 08/05/22	1,041,122	1,068,834	1,069,087
CONOCOPHILLIPS CO	5.000% 01/15/2035 DD 12/05/24	695,000	692,752	674,755
CONSOLIDATED EDISON CO OF NEW	VAR RT 11/18/2027 DD 11/18/24	315,000	315,000	316,814
CREDIT AGRICOLE SA 144A	VAR RT 07/05/2026 DD 07/05/23	1,165,000	1,177,233	1,176,801
CREDIT AGRICOLE SA 144A	5.134% 03/11/2027 DD 03/11/24	410,000	410,000	412,226
CREDIT AGRICOLE SA 144A	VAR RT 09/11/2028 DD 09/11/24	585,000	585,000	577,594
CREDIT AGRICOLE SA 144A	VAR RT 07/05/2026 DD 07/05/23	700,000	707,896	707,091
CREDIT AGRICOLE SA/LONDON 144A	VAR RT 06/16/2026 DD 06/16/20	770,000	730,530	758,758
CRESTLINE DENALI C 1A AR2 144A	VAR RT 10/23/2031 DD 09/22/21	139,295	139,335	139,575
CRESTLINE DENALI CL 1A AR 144A	VAR RT 04/20/2030 DD 07/20/21	167,085	166,588	167,150
CROWN POINT CLO 11 11A A 144A	VAR RT 01/17/2034 DD 12/23/21	1,000,000	996,048	1,000,345
CSAIL 2017-C8 COMMERCIA C8 ASB	3.186% 06/15/2050 DD 06/01/17	961,661	925,017	942,794
CSWF 2021-SOP2 SOP2 A 144A	VAR RT 06/15/2034 DD 06/29/21	532,773	492,058	508,324
CWABS ASSET-BACKED CERT 11 2AV	VAR RT 09/25/2046 DD 06/29/06	858	850	857
DAIMLER TRUCK FINANCE NOR 144A	5.000% 01/15/2027 DD 01/18/24	150,000	149,750	150,321
DAIMLER TRUCK FINANCE NOR 144A	5.000% 01/15/2027 DD 01/18/24	150,000	149,750	150,321
DAIMLER TRUCK FINANCE NOR 144A	VAR RT 09/25/2027 DD 06/25/24	490,000	490,000	491,602
DAIMLER TRUCK FINANCE NOR 144A	2.000% 12/14/2026 DD 12/14/21	1,200,000	1,104,569	1,136,964
DAIMLER TRUCKS RETAIL TRU 1 A2	5.600% 04/15/2026 DD 04/24/24	431,705	431,696	432,962
DAIMLER TRUCKS RETAIL TRU 1 A2	5.600% 04/15/2026 DD 04/24/24	719,509	719,493	721,603
DANSKE BANK A/S 144A	VAR RT 09/22/2026 DD 09/22/23	800,000	809,504	806,704
DANSKE BANK A/S 144A	VAR RT 09/22/2026 DD 09/22/23	415,000	422,217	418,478
DANSKE BANK A/S 144A	VAR RT 03/01/2028 DD 03/01/24	345,000	345,000	347,991
DANSKE BANK A/S 144A	VAR RT 09/22/2026 DD 09/22/23	2,738,000	2,785,614	2,760,944
DANSKE BANK A/S 144A	VAR RT 01/09/2026 DD 01/09/23	1,414,000	1,424,209	1,414,297
DBJPM 20-C9 MORTGAGE TRU C9 A4	1.644% 08/15/2053 DD 08/01/20	1,300,000	1,070,498	1,110,330

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DELL EQUIPMENT FINAN 1 A2 144A	5.580% 03/22/2030 DD 04/17/24	1,100,000	1,099,929	1,104,785
DELL EQUIPMENT FINAN 1 A2 144A	5.580% 03/22/2030 DD 04/17/24	1,300,000	1,299,917	1,305,655
DELL EQUIPMENT FINAN 2 A3 144A	4.590% 08/22/2030 DD 10/16/24	1,760,000	1,759,852	1,758,645
DELL EQUIPMENT FINAN 3 A3 144A	5.930% 04/23/2029 DD 10/18/23	1,000,000	1,018,610	1,013,120
DELL INTERNATIONAL LLC / EMC C	3.375% 12/15/2041 DD 06/15/23	1,770,000	1,339,094	1,303,304
DIAGEO CAPITAL PLC	2.125% 04/29/2032 DD 04/29/20	365,000	305,085	298,121
DNB BANK ASA 144A	VAR RT 05/25/2027 DD 05/25/21	800,000	732,048	763,616
DOMINION ENERGY SOUTH CAROLINA	5.100% 06/01/2065 DD 05/22/15	115,000	108,762	103,004
DRIVE AUTO RECEIVABLES TR 1 A3	5.350% 02/15/2028 DD 02/21/24	1,000,000	999,907	1,003,980
DRIVE AUTO RECEIVABLES TR 2 A2	4.940% 12/15/2027 DD 09/25/24	1,500,000	1,499,967	1,501,545
DRIVE AUTO RECEIVABLES TR 2 A3	4.500% 09/15/2028 DD 09/25/24	2,000,000	1,999,957	1,994,100
DUKE ENERGY INDIANA LLC	5.400% 04/01/2053 DD 03/23/23	628,000	641,910	596,035
DUKE ENERGY INDIANA LLC	5.250% 03/01/2034 DD 03/01/24	1,248,000	1,243,869	1,247,863
DUKE ENERGY OHIO INC	5.250% 04/01/2033 DD 03/22/23	45,000	46,434	44,920
EAST OHIO GAS CO/THE 144A	1.300% 06/15/2025 DD 06/16/20	3,514,000	3,322,171	3,453,665
EASTERN GAS TRANSMISSION & STO	3.000% 11/15/2029 DD 05/15/22	1,500,000	1,347,900	1,373,535
ECMC GROUP STUDENT L 2A A 144A	VAR RT 11/25/2069 DD 09/10/20	1,019,884	1,015,821	1,025,075
EIG PEARL HOLDINGS SARL 144A	3.545% 08/31/2036 DD 01/25/22	349,000	303,630	298,870
ELEVATION CLO 201 8A A1R2 144A	VAR RT 10/25/2030 DD 11/05/21	40,348	40,279	40,402
ELEVATION CLO 201 8A A1R2 144A	VAR RT 10/25/2030 DD 11/05/21	94,146	93,279	94,271
ELEVATION CLO 2021 13A A1 144A	VAR RT 07/15/2034 DD 06/28/21	1,000,000	993,285	1,001,795
ELFI GRADUATE LOAN PR A A 144A	1.730% 08/25/2045 DD 06/25/20	190,098	167,151	167,385
ELI LILLY & CO	5.200% 08/14/2064 DD 08/14/24	200,000	199,932	186,430
ELLINGTON FINANCIAL 1 A1 144A	VAR RT 005/25/2065 DD 05/01/20	29,782	28,745	29,368
ELLINGTON FINANCIAL 1 A1 144A	VAR RT 005/25/2065 DD 05/01/20	31,026	29,946	30,595
ELM TRUST 2024-EL ELM C10 144A	VAR RT 06/10/2039 DD 06/01/24	1,380,000	1,380,000	1,392,434
ELMWOOD CLO II LT 2A A1RR 144A	VAR RT 10/20/2037 DD 11/08/24	3,000,000	3,000,000	3,014,185
ELMWOOD CLO VII L 4A A1RR 144A	VAR RT 10/17/2037 DD 10/07/24	3,000,000	3,000,000	3,007,678
ENI SPA 144A	5.500% 05/15/2034 DD 05/15/24	700,000	695,331	692,041
ENTERGY ARKANSAS LLC	2.650% 06/15/2051 DD 09/11/20	680,000	428,998	401,737
ENTERGY LOUISIANA LLC	5.700% 03/15/2054 DD 03/08/24	892,000	890,716	882,197
ENTERGY LOUISIANA LLC	5.150% 09/15/2034 DD 08/09/24	1,600,000	1,594,095	1,574,288
ENTERPRISE FLEET FIN 1 A2 144A	5.510% 01/22/2029 DD 03/02/23	943,907	946,525	948,683
ENTERPRISE FLEET FIN 2 A2 144A	4.650% 05/21/2029 DD 06/22/22	336,828	334,065	336,670
ENTERPRISE FLEET FIN 4 A2 144A	4.690% 07/20/2027 DD 10/16/24	1,600,000	1,599,767	1,601,888
ENTERPRISE FLEET FIN 4 A4 144A	4.700% 06/20/2031 DD 10/16/24	2,075,000	2,074,333	2,061,098
ENTERPRISE PRODUCTS OPERATING	6.450% 09/01/2040 DD 05/20/10	80,000	90,714	86,171
ENTERPRISE PRODUCTS OPERATING	3.700% 01/31/2051 DD 01/15/20	185,000	147,785	132,904
ENTERPRISE PRODUCTS OPERATING	5.550% 02/16/2055 DD 08/08/24	510,000	510,882	491,431
EQUIS 2021-EQAZ MOR EQAZ A 144A	VAR RT 10/15/2038 DD 11/03/21	604,988	598,376	604,419
ERAC USA FINANCE LLC 144A	4.200% 11/01/2046 DD 10/18/16	270,000	236,523	219,399
ERAC USA FINANCE LLC 144A	5.000% 02/15/2029 DD 02/08/24	380,000	379,711	381,455
EVERGY METRO INC	5.400% 04/01/2034 DD 04/05/24	1,410,000	1,407,321	1,412,073
EVERGY MISSOURI WEST INC 144A	5.650% 06/01/2034 DD 05/29/24	1,987,000	2,020,133	2,010,427
EVERSOURCE ENERGY	5.950% 07/15/2034 DD 04/18/24	1,320,000	1,316,344	1,352,617
EXETER AUTOMOBILE RECEIV 5A A3	4.450% 03/15/2028 DD 09/30/24	1,000,000	999,938	998,040
EXETER AUTOMOBILE RECEIV 5A A3	6.320% 03/15/2027 DD 11/15/23	232,217	234,258	232,816
EXETER AUTOMOBILE RECEIVA 1A D	6.690% 06/15/2029 DD 02/28/23	1,095,000	1,103,442	1,114,743
EXETER AUTOMOBILE RECEIVA 3A D	6.680% 04/16/2029 DD 06/29/23	1,330,000	1,343,087	1,364,181
EXETER AUTOMOBILE RECEIVA 4A B	5.290% 08/15/2030 DD 07/30/24	1,017,000	1,016,819	1,023,173
EXETER AUTOMOBILE RECEIVA 5A B	4.480% 04/16/2029 DD 09/30/24	1,490,000	1,489,950	1,481,313
EXPERIAN FINANCE PLC 144A	2.750% 03/08/2030 DD 12/10/19	310,000	271,548	277,760
F&G GLOBAL FUNDING 144A	2.300% 04/11/2027 DD 01/11/22	1,309,000	1,179,533	1,226,468
FAIRFAX FINANCIAL HOLDINGS LTD	6.000% 12/07/2033 DD 06/07/24	735,000	754,478	757,631
FIRST NATIONAL MASTER NOTE 1 A	5.340% 05/15/2030 DD 05/29/24	2,370,000	2,369,586	2,391,733
FIRSTENERGY PENNSYLVANIA 144A	5.200% 04/01/2028 DD 03/30/23	230,000	231,863	231,076
FLAGSHIP CREDIT AUTO 2 C 144A	1.270% 06/15/2027 DD 05/20/21	1,018,025	967,083	1,004,099
FLAGSHIP CREDIT AUTO 3 A3 144A	4.550% 04/15/2027 DD 08/18/22	705,108	699,305	704,967
FLAGSTAR MORTGAG 11IN A20 144A	VAR RT 11/25/2051 DD 10/01/21	864,267	737,332	718,197
FORD CREDIT AUTO LEASE TRU A C	5.540% 12/15/2026 DD 01/23/23	1,650,000	1,653,867	1,655,429
FORD CREDIT AUTO OWNE 1 A 144A	VAR RT 08/15/2036 DD 02/13/24	1,200,000	1,199,618	1,201,800
FORD CREDIT AUTO OWNE 1 A 144A	4.850% 08/15/2035 DD 02/16/23	800,000	802,912	803,088
FORD CREDIT AUTO OWNE 1 B 144A	1.610% 10/17/2033 DD 04/13/21	140,000	128,538	134,316
FORD CREDIT AUTO OWNE 1 D 144A	6.260% 08/15/2035 DD 02/16/23	985,000	978,341	1,001,282
FORD CREDIT AUTO OWNE 2 A 144A	1.060% 04/15/2033 DD 10/09/20	300,000	279,726	292,026
FORD CREDIT AUTO OWNE 2 B 144A	1.910% 05/15/2034 DD 11/09/21	100,000	90,940	94,398
FORD CREDIT AUTO OWNER T D A2A	4.590% 10/15/2027 DD 11/22/24	2,300,000	2,299,888	2,303,266
FORD CREDIT FLOORPLA 1 A1 144A	5.290% 04/15/2029 DD 05/10/24	500,000	499,902	506,795
FORD MOTOR CREDIT CO LLC	6.800% 05/12/2028 DD 04/06/23	975,000	1,019,021	1,007,575
FORD MOTOR CREDIT CO LLC	5.125% 11/05/2026 DD 09/06/24	265,000	264,971	264,780
FORD MOTOR CREDIT CO LLC	5.125% 11/05/2026 DD 09/06/24	420,000	419,954	419,651
FREDDIE MAC STAC DNA1 M1A 144A	VAR RT 01/25/2042 DD 01/21/22	215,208	214,276	215,285
FREDDIE MAC STAC DNA1 M1A 144A	VAR RT 01/25/2042 DD 01/21/22	376,613	375,289	376,749
FREDDIE MAC STAC HQA1 M1B 144A	VAR RT 03/25/2042 DD 03/18/22	2,410,000	2,495,362	2,519,583
FREDDIE MAC STAC HQA3 M1A 144A	VAR RT 08/25/2042 DD 08/12/22	452,598	463,064	462,460
FREDDIE MAC STACR DNA6 B1 144A	VAR RT 12/25/2050 DD 12/18/20	1,310,000	1,419,713	1,416,726
FREDDIE MAC STACR DNA7 M1 144A	VAR RT 11/25/2041 DD 11/12/21	395,684	392,002	395,137
FREDDIE MAC STACR HQA1 A1 144A	VAR RT 03/25/2044 DD 03/19/24	2,250,207	2,250,207	2,259,073
FREDDIE MAC STACR HQA3 A1 144A	VAR RT 11/25/2043 DD 11/13/23	1,925,700	1,940,223	1,946,979
FS RIALTO 2022-FL4 FL4 A 144A	VAR RT 01/19/2039 DD 03/31/22	307,478	305,500	308,772
FS RIALTO 2022-FL4 FL4 A 144A	VAR RT 01/19/2039 DD 03/31/22	1,291,407	1,258,898	1,288,185
GA GLOBAL FUNDING TRUST 144A	2.900% 01/06/2032 DD 01/06/22	2,400,000	2,041,320	2,010,624
GA GLOBAL FUNDING TRUST 144A	3.850% 04/11/2025 DD 04/11/22	1,626,000	1,593,220	1,620,813
GA GLOBAL FUNDING TRUST 144A	4.400% 09/23/2027 DD 09/23/24	990,000	989,426	976,081
GA GLOBAL FUNDING TRUST 144A	2.250% 01/06/2027 DD 01/06/22	1,800,000	1,635,077	1,703,178
GALAXY XV CLO LTD 15A ARR 144A	VAR RT 10/15/2030 DD 06/09/21	230,858	230,330	231,200
GALLATIN CLO VIII 1A A1R 144A	VAR RT 07/15/2031 DD 12/28/21	2,016,824	2,014,367	2,020,922
GCAT 2019-RPL1 TR RPL1 A1 144A	VAR RT 10/25/2068 DD 08/01/19	279,705	265,389	268,799
GE HEALTHCARE TECHNOLOGIES INC	5.600% 11/15/2025 DD 05/15/23	700,000	705,266	704,690

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GENERAL MOTORS FINANCIAL CO IN	2.400% 10/15/2028 DD 10/15/21	2,155,000	1,927,141	1,953,658
GENERATE CLO 8 LT 8A A1R2 144A	VAR RT 01/20/2038 DD 11/18/24	3,000,000	3,000,000	3,009,036
GEORGIA POWER CO	4.300% 03/15/2042 DD 03/06/12	290,000	257,294	246,825
GLENCORE FUNDING LLC 144A	VAR RT 04/04/2027 DD 04/04/24	820,000	820,000	822,862
GLS AUTO RECEIVABLE 3A A2 144A	5.350% 08/16/2027 DD 08/15/24	784,828	785,257	787,331
GM FINANCIAL AUTOMOBILE L 1 A3	5.160% 04/20/2026 DD 02/16/23	681,103	681,056	681,982
GM FINANCIAL AUTOMOBILE L 1 A3	5.090% 03/22/2027 DD 02/15/24	1,000,000	999,875	1,006,070
GM FINANCIAL AUTOMOBILE LE 1 B	5.510% 01/20/2027 DD 02/16/23	1,290,000	1,288,740	1,295,921
GM FINANCIAL AUTOMOBILE LE 2 B	5.540% 05/20/2027 DD 05/17/23	1,870,000	1,870,089	1,882,454
GM FINANCIAL CONSUMER AU 1 A2A	5.120% 02/16/2027 DD 01/17/24	529,234	529,223	530,340
GM FINANCIAL CONSUMER AU 1 A2B	VAR RT 02/16/2027 DD 01/17/24	235,215	235,215	235,302
GM FINANCIAL CONSUMER AUT 2 A4	0.820% 10/16/2026 DD 04/14/21	1,473,148	1,398,371	1,457,901
GM FINANCIAL CONSUMER AUT 2 A4	0.820% 10/16/2026 DD 04/14/21	982,099	932,248	971,934
GM FINANCIAL REVOLVIN 1 A 144A	4.980% 12/11/2036 DD 03/13/24	400,000	399,878	403,352
GM FINANCIAL REVOLVIN 1 A 144A	4.980% 12/11/2036 DD 03/13/24	5,125,000	5,123,442	5,167,948
GM FINANCIAL REVOLVIN 1 B 144A	1.490% 06/12/2034 DD 09/22/21	100,000	89,968	94,021
GM FINANCIAL REVOLVIN 2 A 144A	4.520% 03/11/2037 DD 09/04/24	1,600,000	1,599,348	1,580,960
GM FINANCIAL REVOLVIN 2 B 144A	6.210% 08/11/2036 DD 11/15/23	1,495,000	1,557,132	1,543,707
GMF FLOORPLAN OWNER 1A A2 144A	VAR RT 03/15/2029 DD 03/27/24	200,000	200,000	201,052
GMF FLOORPLAN OWNER 3A A1 144A	4.680% 11/15/2028 DD 11/26/24	2,100,000	2,099,999	2,103,654
GMF FLOORPLAN OWNER 3A A2 144A	VAR RT 11/15/2028 DD 11/26/24	3,800,000	3,800,000	3,804,674
GMF FLOORPLAN OWNER 4A A1 144A	4.730% 11/15/2029 DD 11/26/24	1,000,000	999,727	1,000,470
GOLDENTREE LOAN MA 11A AR 144A	VAR RT 10/20/2034 DD 12/03/24	1,000,000	1,000,000	999,987
GOLDENTREE LOAN MA 8A ARR 144A	VAR RT 10/20/2034 DD 10/31/24	700,000	701,172	701,149
GOLDMAN SACHS BANK USA/NEW YOR	VAR RT 03/18/2027 DD 03/18/24	700,000	700,000	703,829
GOLDMAN SACHS BANK USA/NEW YOR	VAR RT 05/21/2027 DD 05/21/24	760,000	760,000	761,725
GOLDMAN SACHS BANK USA/NEW YOR	VAR RT 03/18/2027 DD 03/18/24	825,000	825,000	829,513
GOLDMAN SACHS BANK USA/NEW YOR	VAR RT 05/21/2027 DD 05/21/24	1,025,000	1,025,000	1,027,327
GOLDMAN SACHS GROUP INC/THE	VAR RT 08/10/2026 DD 08/10/23	930,000	929,907	933,171
GOLDMAN SACHS GROUP INC/THE	VAR RT 01/27/2032 DD 01/27/21	805,000	651,575	664,777
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/09/2027 DD 03/08/21	995,000	917,589	955,180
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/21/2027 DD 10/21/21	1,220,000	1,116,520	1,157,475
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2029 DD 01/23/18	320,000	304,003	307,821
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/10/2027 DD 06/10/21	2,145,000	1,945,451	2,028,462
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/24/2029 DD 10/24/23	10,675,000	11,324,676	11,182,703
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/25/2030 DD 04/25/24	4,500,000	4,500,000	4,592,250
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/09/2027 DD 03/08/21	900,000	833,356	863,982
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2032 DD 07/21/21	2,000,000	1,657,540	1,668,980
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/15/2028 DD 03/15/22	3,000,000	2,897,139	2,917,830
GREENSAIF PIPELINES BIDCO 144A	6.129% 02/23/2038 DD 02/23/23	200,000	208,962	200,400
GREENSAIF PIPELINES BIDCO 144A	6.510% 02/23/2042 DD 02/23/23	200,000	211,136	202,646
GREYSTONE CRE NOTES HC2 A 144A	VAR RT 12/15/2039 DD 12/14/21	1,000,000	997,500	1,003,714
GREYSTONE CRE NOTES HC3 A 144A	VAR RT 03/15/2041 DD 03/15/24	1,000,000	997,500	1,003,774
GS MORTGAGE SECURIT RVR A 144A	VAR RT 08/10/2041 DD 08/01/24	1,500,000	1,500,000	1,483,485
GS MORTGAGE SECURITIES GC45 A4	2.658% 02/13/2053 DD 01/01/20	2,000,000	1,759,080	1,783,480
GS MORTGAGE SECURITIES GC47 A4	2.125% 05/12/2053 DD 05/01/20	1,000,000	842,440	866,520
GS MORTGAGE SECURITIES GSA2 A4	1.721% 12/12/2053 DD 12/01/20	1,200,000	963,348	1,004,904
GS MORTGAGE-BACKE P.J4 A34 144A	VAR RT 09/25/2052 DD 04/01/22	1,166,007	910,581	924,002
GS MORTGAGE-BACKED P.J4 A2 144A	VAR RT 01/25/2051 DD 09/01/20	525,845	448,819	443,940
GS MORTGAGE-BACKED P.J6 A4 144A	VAR RT 01/25/2053 DD 09/01/22	1,269,207	1,082,799	1,054,737
HACKENSACK MERIDIAN HEALTH INC	2.675% 09/01/2041 DD 08/26/20	900,000	643,095	623,394
HCA INC	5.950% 09/15/2054 DD 08/12/24	5,600,000	5,908,012	5,334,616
HEALTH CARE SERVICE CORP 144A	2.200% 06/01/2030 DD 06/01/20	550,000	469,260	475,552
HEALTH CARE SERVICE CORP 144A	5.200% 06/15/2029 DD 06/10/24	140,000	139,937	140,687
HERTZ VEHICLE FINANC 1A A 144A	5.490% 06/25/2027 DD 03/02/23	300,000	301,113	301,848
HERTZ VEHICLE FINANC 2A A 144A	1.680% 12/27/2027 DD 06/30/21	400,000	362,400	375,376
HERTZ VEHICLE FINANC 2A A 144A	2.330% 06/26/2028 DD 01/19/22	1,100,000	1,000,659	1,032,977
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	950,000	1,017,878	999,980
HOME PARTNERS OF AMER 3 A 144A	2.200% 01/17/2041 DD 12/22/21	345,133	300,312	308,676
HORMEL FOODS CORP	4.800% 03/30/2027 DD 03/08/24	390,000	389,622	391,681
HPFES EQUIPMENT TRU 1A A3 144A	5.410% 02/22/2028 DD 03/22/23	1,500,000	1,504,380	1,503,870
HPFES EQUIPMENT TRU 2A A2 144A	6.040% 01/21/2031 DD 09/27/23	1,123,115	1,131,312	1,127,742
HPFES EQUIPMENT TRUS 1A D 144A	5.820% 11/20/2031 DD 01/31/24	855,000	853,397	864,089
HSBC HOLDINGS PLC	VAR RT 05/22/2030 DD 05/22/19	1,395,000	1,304,283	1,316,754
HSBC HOLDINGS PLC	VAR RT 06/19/2029 DD 06/19/18	3,000,000	2,842,240	2,938,890
HSBC HOLDINGS PLC	VAR RT 09/22/2028 DD 09/22/20	900,000	804,885	829,935
HSBC HOLDINGS PLC	VAR RT 05/24/2032 DD 05/24/21	2,800,000	2,368,665	2,379,636
HSBC HOLDINGS PLC	VAR RT 08/11/2028 DD 08/11/22	1,200,000	1,199,820	1,204,824
HTL COMMERCIAL MORT T53 A 144A	VAR RT 05/10/2039 DD 04/01/24	700,000	695,926	703,584
HYUNDAI AUTO LEASE C A2B 144A	VAR RT 03/15/2027 DD 08/28/24	1,800,000	1,800,000	1,803,294
HYUNDAI AUTO RECEIVABLES T A C	1.330% 11/15/2027 DD 04/28/21	1,280,000	1,199,450	1,254,221
HYUNDAI CAPITAL AMERICA 144A	VAR RT 01/08/2027 DD 01/08/24	490,000	490,000	495,753
HYUNDAI CAPITAL AMERICA 144A	VAR RT 09/24/2027 DD 09/26/24	400,000	400,000	400,812
HYUNDAI CAPITAL AMERICA 144A	2.000% 06/15/2028 DD 06/15/21	530,000	478,341	476,889
HYUNDAI CAPITAL AMERICA 144A	5.500% 03/30/2026 DD 03/30/23	300,000	300,645	301,845
HYUNDAI CAPITAL AMERICA 144A	VAR RT 01/08/2027 DD 01/08/24	450,000	450,000	455,283
HYUNDAI CAPITAL AMERICA 144A	5.450% 06/24/2026 DD 06/24/24	605,000	604,522	609,150
HYUNDAI CAPITAL AMERICA 144A	1.800% 10/15/2025 DD 09/18/20	1,952,000	1,834,529	1,903,220
HYUNDAI CAPITAL AMERICA 144A	5.800% 06/26/2025 DD 06/26/23	618,000	621,387	620,231
ICG US CLO 2015-2R 2RA A1 144A	VAR RT 01/16/2033 DD 02/12/20	1,228,191	1,227,016	1,229,511
IDAHO POWER CO	5.200% 08/15/2034 DD 08/12/24	1,275,000	1,274,210	1,266,917
INDIANAPOLIS POWER & LIGH 144A	5.700% 04/01/2054 DD 03/18/24	908,000	905,385	893,245
INTERCONTINENTAL EXCHANGE INC	3.650% 05/23/2025 DD 05/23/22	830,000	816,778	826,448
INTERCONTINENTAL EXCHANGE INC	5.250% 06/15/2031 DD 05/13/24	1,423,000	1,421,648	1,435,961
J.P. MORGAN CHASE C 2NU B 144A	VAR RT 01/05/2040 DD 01/01/21	2,072,000	1,624,066	1,690,213
J.P. MORGAN MORTGAG 15 A2 144A	VAR RT 06/25/2052 DD 12/01/21	2,387,404	1,959,909	1,983,980
J.P. MORGAN MORTGAGE 1 A2 144A	VAR RT 07/25/2052 DD 01/01/22	1,073,114	915,506	893,818
JACKSON NATIONAL LIFE GLO 144A	4.600% 10/01/2029 DD 10/01/24	1,098,000	1,096,353	1,067,893
JOHN DEERE OWNER TRUST 2 C A2B	VAR RT 08/16/2027 DD 09/17/24	500,000	500,000	500,750

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JOHN DEERE OWNER TRUST 2 C A2B	VAR RT 08/16/2027 DD 09/17/24	600,000	600,000	600,900
JP MORGAN MORTGAG INV1 A3 144A	VAR RT 03/25/2052 DD 01/01/22	905,421	800,166	752,423
JP MORGAN MORTGAGE 12 A3 144A	VAR RT 02/25/2052 DD 09/01/21	4,128,343	3,327,329	3,310,105
JP MORGAN MORTGAGE T 3 A3 144A	VAR RT 07/25/2051 DD 02/01/21	1,499,714	1,236,705	1,196,847
JPMBB COMMERCIAL MORTGA C26 AS	3.800% 01/15/2048 DD 12/01/14	1,600,000	1,534,880	1,575,088
JPMBB COMMERCIAL MORTGAGE C7 C	VAR RT 10/15/2050 DD 10/01/17	1,205,000	1,022,744	1,068,257
JPMORGAN CHASE & CO	VAR RT 11/19/2026 DD 11/19/20	750,000	694,800	725,828
JPMORGAN CHASE & CO	VAR RT 01/23/2029 DD 01/23/18	1,915,000	1,816,397	1,837,443
JPMORGAN CHASE & CO	VAR RT 05/13/2031 DD 05/13/20	135,000	118,822	120,764
JPMORGAN CHASE & CO	VAR RT 04/22/2032 DD 04/22/21	415,000	351,683	356,066
JPMORGAN CHASE & CO	VAR RT 01/25/2033 DD 01/25/22	305,000	258,881	263,648
JPMORGAN CHASE & CO	VAR RT 07/24/2029 DD 07/24/23	310,000	314,848	313,128
JPMORGAN CHASE & CO	VAR RT 07/22/2035 DD 07/22/24	415,000	415,000	410,572
JPMORGAN CHASE & CO	VAR RT 10/23/2029 DD 10/23/23	10,775,000	11,337,591	11,174,537
JPMORGAN CHASE & CO	VAR RT 11/19/2026 DD 11/19/20	700,000	648,480	677,439
JPMORGAN CHASE & CO	VAR RT 01/23/2028 DD 01/23/24	290,000	289,709	291,056
JPMORGAN CHASE & CO	VAR RT 04/22/2028 DD 04/22/24	515,000	515,000	523,796
JPMORGAN CHASE & CO	VAR RT 07/22/2028 DD 07/22/24	575,000	575,000	578,180
JPMORGAN CHASE & CO	VAR RT 10/22/2028 DD 10/22/24	420,000	420,038	416,287
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	4,231,000	4,089,769	4,141,599
JPMORGAN CHASE & CO	VAR RT 01/25/2033 DD 01/25/22	2,957,000	2,521,833	2,556,090
JPMORGAN CHASE & CO	VAR RT 04/22/2027 DD 04/22/21	2,400,000	2,215,464	2,303,688
JPMORGAN CHASE & CO	VAR RT 04/22/2032 DD 04/22/21	5,000,000	4,257,281	4,289,950
JPMORGAN CHASE & CO	VAR RT 06/01/2029 DD 06/01/21	900,000	800,055	818,037
JPMORGAN CHASE & CO	VAR RT 07/25/2028 DD 07/25/22	1,800,000	1,801,854	1,799,856
JPMORGAN CHASE & CO	VAR RT 04/22/2028 DD 04/22/24	1,600,000	1,600,000	1,627,328
JPMORGAN CHASE & CO	VAR RT 04/22/2028 DD 04/22/24	1,500,000	1,500,000	1,508,565
JPMORGAN CHASE & CO	VAR RT 04/22/2030 DD 04/22/24	900,000	900,000	918,117
JPMORGAN CHASE BANK NA	VAR RT 12/08/2026 DD 12/08/23	750,000	752,828	757,988
KBC GROUP NV 144A	VAR RT 01/19/2029 DD 01/19/23	200,000	203,905	203,214
KENTUCKY UTILITIES CO	5.450% 04/15/2033 DD 03/20/23	1,601,000	1,665,937	1,618,739
KENTUCKY UTILITIES CO	5.450% 04/15/2033 DD 03/20/23	1,000,000	1,040,751	1,011,080
KIND COMMERCIAL MORTG 1 A 144A	VAR RT 08/15/2041 DD 08/15/24	530,000	528,655	531,489
KKR CLO 15 LTD 15 A1R2 144A	VAR RT 01/18/2032 DD 08/14/24	712,144	712,144	712,119
KKR CLO 15 LTD 15 A1R2 144A	VAR RT 01/18/2032 DD 08/14/24	356,072	356,072	356,059
KKR CLO 18 LTD 18 AR 144A	VAR RT 07/18/2030 DD 10/18/21	138,899	138,703	139,121
KREF 2022-FL3 LTD FL3 A 144A	VAR RT 02/17/2039 DD 02/10/22	1,961,042	1,960,429	1,960,393
KREF 2022-FL3 LTD FL3 A 144A	VAR RT 02/17/2039 DD 02/10/22	490,260	483,760	490,098
KREF 2022-FL3 LTD FL3 A 144A	VAR RT 02/17/2039 DD 02/10/22	1,176,625	1,163,964	1,182,617
KUBOTA CREDIT OWNER 1A A2 144A	5.390% 01/15/2027 DD 02/21/24	529,590	529,583	532,114
KUBOTA CREDIT OWNER 2A A3 144A	5.280% 01/18/2028 DD 07/26/23	1,000,000	1,011,550	1,010,380
LAD AUTO RECEIVABLE 3A A2 144A	4.640% 11/15/2027 DD 10/29/24	1,600,000	1,599,894	1,600,528
LAD AUTO RECEIVABLES 2A D 144A	6.370% 10/15/2031 DD 06/20/24	1,370,000	1,369,962	1,392,550
LAM RESEARCH CORP	2.875% 06/15/2050 DD 05/05/20	250,000	178,605	158,203
LAZARD GROUP LLC	6.000% 03/15/2031 DD 03/12/24	1,500,000	1,499,459	1,540,125
LCM 31 LTD 31A AR 144A	VAR RT 07/20/2034 DD 07/22/24	1,100,000	1,100,000	1,103,346
LCM 34 LTD 34A A1 144A	VAR RT 10/20/2034 DD 09/29/21	2,000,000	1,991,272	2,002,402
LCM LOAN INCOME FUND 1A A 144A	VAR RT 04/20/2031 DD 03/15/18	1,344,382	1,344,665	1,345,182
LCM XV LP 15A AR2 144A	VAR RT 07/20/2030 DD 04/06/21	41,312	41,203	41,373
LENDING FUNDING TRUS 2A A 144A	2.320% 04/21/2031 DD 10/28/20	1,213,000	1,118,932	1,166,433
LENDMARK FUNDING TRU 1A A 144A	1.900% 11/20/2031 DD 05/26/21	2,630,000	2,365,922	2,471,858
LENDMARK FUNDING TRU 2A B 144A	2.370% 04/20/2032 DD 10/22/21	1,695,000	1,435,173	1,533,178
LLOYDS BANKING GROUP PLC	VAR RT 08/11/2033 DD 08/11/22	1,235,000	1,196,372	1,186,959
LLOYDS BANKING GROUP PLC	VAR RT 08/07/2027 DD 08/07/23	2,000,000	2,036,020	2,029,720
LLOYDS BANKING GROUP PLC	4.450% 05/08/2025 DD 05/08/18	3,000,000	2,942,550	2,994,570
LLOYDS BANKING GROUP PLC	VAR RT 08/11/2033 DD 08/11/22	700,000	682,955	672,770
LOANCORE 2022-CRE7 CRE7 A 144A	VAR RT 01/17/2037 DD 02/23/22	349,635	341,988	352,102
LOANCORE 2022-CRE7 CRE7 A 144A	VAR RT 01/17/2037 DD 02/23/22	987,717	966,116	987,717
LOEWS CORP	3.200% 05/15/2030 DD 05/08/20	400,000	365,792	368,096
LOUISVILLE GAS AND ELECTRIC CO	5.450% 04/15/2033 DD 03/20/23	900,000	939,340	910,008
LSEG US FIN CORP 144A	5.297% 03/28/2034 DD 03/28/24	714,000	714,000	711,123
LSEGA FINANCING PLC 144A	2.500% 04/06/2031 DD 04/06/21	543,000	465,489	463,152
M360 2021-CRE3 LTD CRE3 A 144A	VAR RT 11/22/2038 DD 10/08/21	377,693	365,938	370,085
MACQUARIE BANK LTD 144A	VAR RT 07/02/2027 DD 07/02/24	390,000	390,000	392,438
MACQUARIE BANK LTD 144A	VAR RT 03/03/2036 DD 03/03/21	1,181,000	951,815	1,010,027
MACQUARIE GROUP LTD 144A	VAR RT 03/27/2029 DD 03/27/18	854,000	828,491	840,498
MADISON PARK FUNDI 33A AR 144A	VAR RT 10/15/2032 DD 02/02/22	1,000,000	996,895	1,000,833
MAGNA INTERNATIONAL INC	2.450% 06/15/2030 DD 06/15/20	250,000	219,265	219,718
MANHATTAN WEST 2020 1MW A 144A	2.130% 09/10/2039 DD 08/01/20	7,705,000	6,853,074	7,076,734
MARATHON PETROLEUM CORP	5.125% 12/15/2026 DD 12/15/18	165,000	166,869	165,860
MARRIOTT INTERNATIONAL INC/MD	5.350% 03/15/2035 DD 08/12/24	780,000	775,273	770,718
MARS INC 144A	2.375% 07/16/2040 DD 07/16/20	400,000	287,904	265,028
MARSH & MCLENNAN COS INC	VAR RT 11/08/2027 DD 11/08/24	375,000	375,000	377,873
MARSH & MCLENNAN COS INC	4.850% 11/15/2031 DD 11/08/24	1,881,000	1,879,533	1,855,023
MERCEDES-BENZ FINANCE NOR 144A	VAR RT 08/01/2025 DD 08/03/23	935,000	935,842	936,169
MERCEDES-BENZ FINANCE NOR 144A	VAR RT 07/31/2026 DD 08/01/24	590,000	590,000	591,646
MERCEDES-BENZ FINANCE NOR 144A	5.000% 01/11/2034 DD 01/11/24	460,000	459,462	445,013
MERCEDES-BENZ FINANCE NOR 144A	4.900% 01/09/2026 DD 01/11/24	605,000	604,776	605,998
MERCEDES-BENZ FINANCE NOR 144A	4.875% 07/31/2026 DD 08/01/24	1,035,000	1,034,803	1,038,002
MERCK & CO INC	2.750% 12/10/2051 DD 12/10/21	450,000	310,739	273,213
MET TOWER GLOBAL FUNDING 144A	4.000% 10/01/2027 DD 10/01/24	630,000	629,628	619,441
METROPOLITAN LIFE GLOBAL 144A	4.050% 08/25/2025 DD 08/25/22	212,000	208,949	211,430
MF1 2020-FL4 LTD FL4 A 144A	VAR RT 12/15/2035 DD 11/16/20	443,514	442,716	444,201
MF1 2021-FL6 LTD FL6 A 144A	VAR RT 07/16/2036 DD 06/24/21	214,036	210,418	213,271
MFA 2020-NQM1 TRU NQM1 A1 144A	VAR RT 03/25/2065 DD 08/01/20	704,017	658,566	673,308
MFA 2020-NQM2 TRU NQM2 A1 144A	VAR RT 04/25/2065 DD 10/01/20	177,779	163,854	170,421
MFA 2022-INV3 TRU NQM1 A1 144A	VAR RT 12/25/2066 DD 03/01/22	625,188	594,735	602,594
MIDAMERICAN ENERGY CO	3.650% 08/01/2048 DD 02/01/18	230,000	182,797	170,713
MIDAMERICAN ENERGY CO	5.850% 09/15/2054 DD 09/07/23	820,000	910,544	835,195

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MILL CITY MORTGAGE 4 A1B 144A	VAR RT 04/25/2066 DD 11/01/18	223,332	215,860	218,075
MILL CITY MORTGAGE GS1 A1 144A	VAR RT 07/25/2059 DD 09/01/19	216,714	206,238	210,119
MILL CITY MORTGAGE GS2 A1 144A	VAR RT 08/25/2059 DD 10/01/19	459,862	433,944	442,162
MILL CITY MORTGAGE GS2 A1 144A	VAR RT 08/25/2059 DD 10/01/19	297,558	280,758	286,105
MITSUBISHI CORP 144A	5.125% 07/17/2034 DD 07/17/24	995,000	988,164	988,960
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 02/20/2026 DD 02/22/23	355,000	355,046	355,298
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/17/2026 DD 04/19/23	670,000	671,481	670,992
MITSUBISHI UFJ FINANCIAL GROUP	1.412% 07/17/2025 DD 07/17/20	1,200,000	1,132,596	1,178,868
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 07/20/2032 DD 07/20/21	900,000	748,890	752,571
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2028 DD 09/13/22	1,300,000	1,319,801	1,316,770
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 02/22/2029 DD 02/22/23	1,000,000	1,019,040	1,013,900
MIZUHO FINANCIAL GROUP INC	VAR RT 05/22/2030 DD 02/22/22	770,000	702,363	715,191
MIZUHO FINANCIAL GROUP INC	VAR RT 05/27/2029 DD 02/27/23	2,000,000	2,049,180	2,037,840
MIZUHO FINANCIAL GROUP INC	VAR RT 05/27/2034 DD 02/27/23	800,000	832,924	815,648
MIZUHO FINANCIAL GROUP INC	VAR RT 07/06/2029 DD 07/06/23	500,000	514,725	511,430
MORGAN STANLEY	VAR RT 02/18/2026 DD 02/18/22	400,000	400,084	400,392
MORGAN STANLEY	VAR RT 10/20/2032 DD 10/19/21	1,435,000	1,190,993	1,202,516
MORGAN STANLEY	VAR RT 11/19/2055 DD 11/20/24	290,000	290,000	280,094
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	1,550,000	1,481,087	1,494,541
MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	50,000	48,506	49,096
MORGAN STANLEY	VAR RT 07/21/2032 DD 07/20/21	275,000	224,529	227,931
MORGAN STANLEY	VAR RT 04/21/2034 DD 04/21/23	740,000	741,724	728,419
MORGAN STANLEY	VAR RT 07/20/2029 DD 07/21/23	350,000	356,944	353,878
MORGAN STANLEY	VAR RT 07/19/2035 DD 07/19/24	520,000	520,000	511,664
MORGAN STANLEY	VAR RT 10/18/2030 DD 10/18/24	685,000	685,000	670,293
MORGAN STANLEY	VAR RT 04/13/2028 DD 04/19/24	1,020,000	1,020,000	1,027,089
MORGAN STANLEY	VAR RT 01/23/2030 DD 01/23/19	725,000	706,890	705,824
MORGAN STANLEY	VAR RT 07/19/2035 DD 07/19/24	758,000	758,000	745,849
MORGAN STANLEY	VAR RT 01/24/2029 DD 01/23/18	2,500,000	2,360,792	2,409,950
MORGAN STANLEY	VAR RT 10/18/2028 DD 10/18/22	1,200,000	1,249,872	1,244,292
MORGAN STANLEY	VAR RT 04/21/2034 DD 04/21/23	3,200,000	3,194,173	3,149,920
MORGAN STANLEY	VAR RT 04/13/2028 DD 04/19/24	2,700,000	2,700,000	2,718,765
MORGAN STANLEY	VAR RT 04/13/2028 DD 04/19/24	700,000	700,000	711,893
MORGAN STANLEY	VAR RT 04/18/2030 DD 04/19/24	700,000	700,000	712,502
MORGAN STANLEY	VAR RT 05/04/2027 DD 04/22/21	900,000	831,454	862,731
MORGAN STANLEY BANK NA	VAR RT 10/15/2027 DD 10/18/24	860,000	860,000	860,851
MORGAN STANLEY BANK NA	VAR RT 01/14/2028 DD 01/18/24	340,000	340,000	340,459
MORGAN STANLEY BANK NA	VAR RT 05/26/2028 DD 05/30/24	470,000	470,000	476,552
MORGAN STANLEY BANK NA	VAR RT 07/14/2028 DD 07/19/24	830,000	830,000	833,577
MORGAN STANLEY BANK NA	VAR RT 10/15/2027 DD 10/18/24	470,000	470,000	466,936
MORGAN STANLEY BANK OF C23 XA	VAR RT 07/15/2050 DD 06/01/15	5,988,738	34,256	3,713
MORGAN STANLEY CAP 150E A 144A	3.912% 09/09/2032 DD 09/01/14	2,900,000	2,516,619	2,544,750
MORGAN STANLEY CAPITAL I L4 A2	2.449% 02/15/2053 DD 02/01/20	2,300,000	1,997,711	2,032,855
MORGAN STANLEY CAPITAL I L7 A4	2.322% 10/15/2054 DD 10/01/21	800,000	664,160	673,928
MOUNTAIN VIEW CLO 9A A1R 144A	VAR RT 07/15/2031 DD 06/26/18	243,901	244,095	244,353
MSWF COMMERCIAL MORTGAGE 2 A2	6.890% 12/15/2056 DD 12/01/23	1,000,000	1,050,200	1,047,050
MSWF COMMERCIAL MORTGAGE 2 A5	VAR RT 12/15/2056 DD 12/01/23	1,600,000	1,725,952	1,685,248
MYMICHIGAN HEALTH	3.409% 06/01/2050 DD 10/28/20	175,000	129,273	121,921
NARRAGANSETT ELECTRIC CO/ 144A	5.350% 05/01/2034 DD 03/25/24	929,000	928,275	926,194
NATIONAL AUSTRALIA BANK L 144A	VAR RT 12/10/2025 DD 01/10/24	540,000	540,000	541,577
NATIONAL AUSTRALIA BANK LTD/INE	4.750% 12/10/2025 DD 01/10/24	410,000	409,332	411,078
NATIONAL BANK OF CANADA	VAR RT 07/02/2027 DD 07/03/24	465,000	465,000	466,688
NATIONAL BANK OF CANADA	VAR RT 07/02/2027 DD 07/03/24	600,000	600,000	602,178
NATIONAL RURAL UTILITIES COOPE	VAR RT 09/16/2027 DD 09/16/24	880,000	880,000	884,981
NATWEST GROUP PLC	VAR RT 01/27/2030 DD 09/27/18	3,100,000	3,073,984	3,067,822
NAVIENT PRIVATE EDUC BA A 144A	0.940% 07/15/2069 DD 03/25/21	509,192	443,038	456,226
NAVIENT PRIVATE EDUC DA A 144A	1.690% 05/15/2069 DD 06/11/20	58,089	52,880	54,082
NEVADA POWER CO	5.900% 05/01/2053 DD 10/19/22	570,000	612,260	572,702
NEW ECONOMY ASSETS - 1 A1 144A	1.910% 10/20/2061 DD 10/29/21	2,450,000	2,141,148	2,258,802
NEW ECONOMY ASSETS - 1 A1 144A	1.910% 10/20/2061 DD 10/29/21	7,325,000	6,412,745	6,753,357
NEW ECONOMY ASSETS - 1 B1 144A	2.410% 10/20/2061 DD 10/29/21	825,000	669,125	740,578
NEW RESIDENTIAL M RPL3 A1 144A	VAR RT 07/25/2059 DD 09/01/19	585,855	551,343	558,390
NEW RESIDENTIAL M RPL3 A1 144A	VAR RT 07/25/2059 DD 09/01/19	1,299,220	1,224,536	1,238,313
NEW YORK LIFE GLOBAL FUND 144A	VAR RT 08/28/2026 DD 08/29/24	880,000	880,000	883,362
NEW YORK LIFE GLOBAL FUND 144A	4.550% 01/28/2033 DD 01/31/23	1,062,000	1,048,863	1,015,251
NEW YORK STATE ELECTRIC & 144A	5.300% 08/15/2034 DD 08/06/24	1,635,000	1,630,945	1,610,622
NEXTERA ENERGY CAPITAL HOLDING	4.900% 02/28/2028 DD 02/09/23	715,000	721,735	715,944
NEXTGEAR FLOORPLAN 1A A2 144A	2.800% 03/15/2027 DD 03/18/22	1,300,000	1,264,910	1,294,657
NISSAN AUTO LEASE TRUST 2 B A3	5.690% 07/15/2026 DD 06/28/23	1,237,414	1,240,266	1,241,621
NORTHERN STATES POWER CO/NN	2.600% 06/01/2051 DD 06/15/20	362,000	237,874	216,371
NORTHERN TRUST CORP	1.950% 05/01/2030 DD 05/01/20	570,000	490,445	492,058
NORTHWESTERN MUTUAL GLOBA 144A	5.070% 03/25/2027 DD 03/25/24	940,000	939,897	947,699
NORTHWOODS CAPITA 15A A1R 144A	VAR RT 06/20/2034 DD 06/21/21	2,000,000	1,992,104	2,003,124
NOVASTAR MORTGAGE FUNDING 1 M5	VAR RT 06/25/2035 DD 02/22/05	8,933	8,937	8,907
NSTAR ELECTRIC CO	5.400% 06/01/2034 DD 05/22/24	255,000	254,625	256,326
NSTAR ELECTRIC CO	5.400% 06/01/2034 DD 05/22/24	1,431,000	1,428,896	1,438,441
NUVEEN LLC 144A	5.850% 04/15/2034 DD 04/11/24	190,000	189,742	192,402
NUVEEN LLC 144A	5.850% 04/15/2034 DD 04/11/24	882,000	880,800	893,148
OBX 2024-NQM13 T NQM13 A1 144A	5.116% 06/25/2064 DD 08/01/24	473,628	473,620	468,555
OBX 2024-NQM13 T NQM13 A1 144A	5.116% 06/25/2064 DD 08/01/24	663,079	663,067	655,978
OBX 2024-NQM14 T NQM14 A1 144A	VAR RT 09/25/2064 DD 09/01/24	384,858	384,857	379,435
OBX 2024-NQM14 T NQM14 A1 144A	VAR RT 09/25/2064 DD 09/01/24	481,072	481,072	474,294
OBX 2024-NQM15 T NQM15 A1 144A	VAR RT 10/25/2064 DD 10/01/24	391,096	391,093	389,066
OBX 2024-NQM15 T NQM15 A1 144A	VAR RT 10/25/2064 DD 10/01/24	488,870	488,866	486,332
OBX 2024-NQM16 T NQM16 A1 144A	VAR RT 10/25/2064 DD 10/01/24	974,626	974,625	972,996
OBX 2024-NQM16 T NQM16 A1 144A	VAR RT 10/25/2064 DD 10/01/24	1,072,089	1,072,087	1,070,296
OCEANVIEW MORTGAGE T 3 A2 144A	VAR RT 07/25/2051 DD 08/01/21	895,555	763,321	714,698
OCF CLO 2014-7 LT 7A A1RR 144A	VAR RT 07/20/2029 DD 09/06/18	73,445	73,504	73,514
OCF CLO 2015-9 LT 9A A1R2 144A	VAR RT 01/15/2033 DD 03/09/22	1,000,000	997,313	1,001,661

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OCF CLO 2016-11 11A A1R2 144A	VAR RT 04/26/2036 DD 03/08/24	2,100,000	2,106,720	2,106,720
OCF CLO 2024-31 LT 31A B1 144A	VAR RT 04/20/2037 DD 03/07/24	2,080,000	2,080,000	2,080,000
OCTANE RECEIVABLES T 2A A 144A	1.210% 09/20/2028 DD 11/05/21	36,575	35,604	36,322
OFSI BSL X LTD 10A AR 144A	VAR RT 04/20/2034 DD 11/05/24	1,000,000	1,000,000	1,002,029
OHA CREDIT PARTN 12A B1R2 144A	VAR RT 04/23/2037 DD 04/23/24	1,120,000	1,120,000	1,120,000
OHIO EDISON CO	8.250% 10/15/2038 DD 10/20/08	467,000	592,413	575,783
ONCOR ELECTRIC DELIVERY CO LLC	5.650% 11/15/2033 DD 11/13/23	1,082,000	1,155,479	1,109,721
ONE NEW YORK PLAZA 1NYP A 144A	VAR RT 01/15/2036 DD 12/29/20	800,000	761,488	763,000
ONEMAIN DIRECT AUTO 1A A 144A	3.630% 09/14/2027 DD 03/15/19	515,864	505,144	513,027
ONEMAIN DIRECT AUTO 1A A1 144A	4.650% 03/14/2029 DD 06/15/22	831,418	822,584	831,077
ONEMAIN DIRECT AUTO 1A B 144A	1.260% 07/14/2028 DD 10/15/21	600,000	547,542	580,008
ONEMAIN DIRECT AUTO 1A C 144A	1.420% 07/14/2028 DD 10/15/21	400,000	363,720	385,444
ONEMAIN FINANCE CORP	7.500% 05/15/2031 DD 05/22/24	1,310,000	1,310,000	1,344,492
ONEMAIN FINANCIAL I 2A A1 144A	5.840% 09/15/2036 DD 08/22/23	1,000,000	1,020,400	1,019,970
ONEMAIN FINANCIAL IS 2A A 144A	1.750% 09/14/2035 DD 08/21/20	600,000	552,966	576,264
ONTARIO TEACHERS' CADILLA 144A	2.500% 10/15/2031 DD 10/15/21	275,000	223,047	228,572
OZLM XVII LTD 17A A1RR 144A	VAR RT 07/20/2030 DD 04/22/24	304,654	304,654	305,067
OZLM XXIV LTD 24A A1AR 144A	VAR RT 07/20/2032 DD 09/15/21	809,008	806,465	810,626
PACIFIC LIFE GLOBAL FUNDI 144A	VAR RT 02/05/2027 DD 02/06/24	945,000	946,767	951,246
PALMER SQUARE CLO 2A A1R2 144A	VAR RT 07/20/2030	277,918	277,508	277,952
PALMER SQUARE LOAN 1A A1 144A	VAR RT 10/15/2032 DD 09/12/24	1,000,000	1,000,000	1,001,175
PALMER SQUARE LOAN 1A A1 144A	VAR RT 10/15/2032 DD 09/12/24	500,000	500,000	500,588
PALMER SQUARE LOAN 4A A1 144A	VAR RT 10/15/2029 DD 10/26/21	268,895	268,150	269,165
PECO ENERGY CO	4.800% 10/15/2043 DD 09/23/13	995,000	921,032	882,097
PECO ENERGY CO	2.800% 06/15/2050 DD 06/08/20	195,000	132,216	121,744
PECO ENERGY CO	5.250% 09/15/2054 DD 09/10/24	105,000	104,747	99,514
PEEBLES PARK CLO LT 1A B1 144A	VAR RT 04/21/2037 DD 03/20/24	1,300,000	1,314,300	1,314,300
PETROLEOS MEXICANOS	6.500% 03/13/2027 DD 03/13/23	50,000	46,593	48,339
PPF 2023-10 LTD 10 A 144A	VAR RT 09/16/2038 DD 07/31/23	1,180,506	1,184,951	1,180,343
PFS FINANCING CORP A A 144A	2.470% 02/15/2027 DD 02/22/22	2,100,000	2,041,758	2,094,624
PFS FINANCING CORP A A 144A	VAR RT 01/15/2028 DD 02/07/24	1,400,000	1,400,000	1,404,816
PFS FINANCING CORP C A 144A	3.890% 05/15/2027 DD 05/25/22	1,600,000	1,568,375	1,595,648
PFS FINANCING CORP C A 144A	3.890% 05/15/2027 DD 05/25/22	1,700,000	1,673,238	1,695,376
PHILIP MORRIS INTERNATIONAL IN	5.625% 09/07/2033 DD 09/07/23	1,470,000	1,537,929	1,493,564
PHILIP MORRIS INTERNATIONAL IN	5.125% 02/15/2030 DD 02/15/23	780,000	794,453	783,689
PHILIP MORRIS INTERNATIONAL IN	5.250% 09/07/2028 DD 09/07/23	450,000	463,302	456,548
PHILIP MORRIS INTERNATIONAL IN	5.625% 11/17/2029 DD 11/17/22	1,052,000	1,104,326	1,083,918
PIEDMONT NATURAL GAS CO INC	5.050% 05/15/2052 DD 05/13/22	1,075,000	1,001,320	944,850
PIEDMONT NATURAL GAS CO INC	3.500% 06/01/2029 DD 05/24/19	635,000	593,960	598,526
PIONEER NATURAL RESOURCES CO	1.125% 01/15/2026 DD 01/29/21	390,000	362,224	376,479
PNC BANK NA	VAR RT 01/15/2027 DD 12/02/24	985,000	985,000	985,286
PNC BANK NA	VAR RT 01/15/2027 DD 12/02/24	1,000,000	1,000,000	1,000,550
PNC BANK NA	2.700% 10/22/2029 DD 10/22/19	250,000	219,433	224,285
PNC FINANCIAL SERVICES GROUP I	VAR RT 06/12/2029 DD 06/12/23	475,000	484,947	483,251
PNC FINANCIAL SERVICES GROUP I	VAR RT 10/20/2027 DD 10/20/23	345,000	358,383	355,405
PNC FINANCIAL SERVICES GROUP I	VAR RT 01/21/2028 DD 01/22/24	135,000	135,000	136,146
PNC FINANCIAL SERVICES GROUP I	VAR RT 10/28/2033 DD 10/28/22	1,583,000	1,717,286	1,638,595
PNC FINANCIAL SERVICES GROUP I	VAR RT 01/22/2035 DD 01/22/24	610,000	610,000	617,210
PNC FINANCIAL SERVICES GROUP I	VAR RT 10/21/2032 DD 10/21/24	1,671,000	1,671,000	1,626,752
PORSCHE FINANCIAL A 1A A3 144A	4.810% 09/22/2028 DD 05/24/23	1,380,200	1,375,509	1,383,167
PORSCHE INNOVATIVE 2A A2B 144A	VAR RT 12/21/2026 DD 10/09/24	700,000	700,000	700,770
PPL ELECTRIC UTILITIES CORP	3.950% 06/01/2047 DD 05/11/17	300,000	254,556	235,746
PRESIDENT AND FELLOWS OF HARVA	5.625% 10/01/2038 DD 01/30/08	270,000	297,653	281,424
PRESIDENT AND FELLOWS OF HARVA	2.517% 10/15/2050 DD 04/21/20	205,000	139,060	124,029
PRINCIPAL LIFE GLOBAL FUN 144A	5.000% 01/16/2027 DD 01/16/24	140,000	139,945	140,766
PRINCIPAL LIFE GLOBAL FUN 144A	5.000% 01/16/2027 DD 01/16/24	130,000	129,949	130,711
PRINCIPAL LIFE GLOBAL FUN 144A	5.100% 01/25/2029 DD 01/25/24	1,283,000	1,260,868	1,285,797
PROGRESS RESIDENTI SFR4 A 144A	1.558% 05/17/2038 DD 05/06/21	5,258,691	4,790,649	5,061,438
PROTECTIVE LIFE GLOBAL FU 144A	4.992% 01/12/2027 DD 01/12/24	190,000	190,000	190,813
PROTECTIVE LIFE GLOBAL FU 144A	4.992% 01/12/2027 DD 01/12/24	175,000	175,000	175,749
PROTECTIVE LIFE GLOBAL FU 144A	1.618% 04/15/2026 DD 04/12/21	700,000	645,988	672,560
PROVIDENT FUNDING INV1 B2 144A	VAR RT 08/25/2051 DD 07/01/21	2,433,939	1,939,165	1,906,817
PUBLIC SERVICE ELECTRIC AND GA	2.050% 08/01/2050 DD 08/06/20	295,000	172,723	156,155
PUBLIC SERVICE ELECTRIC AND GA	4.650% 03/15/2033 DD 03/27/23	430,000	430,886	416,201
PUBLIC SERVICE ELECTRIC AND GA	5.200% 08/01/2033 DD 08/07/23	710,000	738,109	710,476
PUBLIC SERVICE ELECTRIC AND GA	4.850% 08/01/2034 DD 08/05/24	1,259,000	1,255,462	1,224,277
PUBLIC STORAGE OPERATING CO	VAR RT 07/25/2025 DD 07/26/23	360,000	360,878	360,652
PUBLIC STORAGE OPERATING CO	VAR RT 04/16/2027 DD 04/16/24	800,000	800,000	804,008
PUGET SOUND ENERGY INC	5.330% 06/15/2034 DD 06/11/24	3,700,000	3,699,967	3,678,059
QATARENERGY 144A	2.250% 07/12/2031 DD 07/12/21	200,000	170,058	168,362
RAD CLO 4 LTD 4A AR 144A	VAR RT 04/25/2032 DD 04/25/24	421,517	421,517	422,449
RAD CLO 6 LTD 6A A1R 144A	VAR RT 10/20/2037 DD 10/21/24	2,750,000	2,758,938	2,773,706
RATE MORTGAGE TRUS HB1 A1 144A	VAR RT 12/25/2051 DD 11/01/21	975,991	829,287	778,743
RCKT MORTGAGE TRUST 5 A1 144A	VAR RT 11/25/2051 DD 11/01/21	1,425,668	1,194,888	1,139,537
READYCAP COMMERCIAL M 6 B 144A	2.833% 10/25/2052 DD 11/18/19	69,455	66,387	68,164
REALTY INCOME CORP	3.250% 01/15/2031 DD 05/08/20	590,000	536,823	532,729
REALTY INCOME CORP	4.750% 02/15/2029 DD 01/16/24	1,810,000	1,795,973	1,796,425
REALTY INCOME CORP	3.200% 02/15/2031 DD 08/15/23	700,000	689,098	628,033
REGATTA XV FUNDING 4A A1R 144A	VAR RT 10/25/2031 DD 05/20/24	918,355	918,355	919,971
REGATTA XV FUNDING 4A A1R 144A	VAR RT 10/25/2031 DD 05/20/24	2,504,604	2,504,604	2,509,011
REGATTA XVI FUNDIN 2A A1R 144A	VAR RT 01/15/2033 DD 09/12/24	500,000	500,000	501,558
ROCHE HOLDINGS INC 144A	2.607% 12/13/2051 DD 12/13/21	365,000	247,025	217,547
ROCHE HOLDINGS INC 144A	4.592% 09/09/2034 DD 09/09/24	625,000	625,000	599,281
ROCKFORD TOWER CLO 1A A1 144A	VAR RT 04/20/2037 DD 04/18/24	2,000,000	1,999,000	2,018,710
ROGERS COMMUNICATIONS INC	3.625% 12/15/2025 DD 12/08/15	800,000	777,288	790,824
ROGERS COMMUNICATIONS INC	2.950% 03/15/2025 DD 03/15/23	865,000	842,873	860,251
ROYAL BANK OF CANADA	4.875% 01/19/2027 DD 01/19/24	655,000	654,836	657,574
ROYAL BANK OF CANADA	VAR RT 07/23/2027 DD 07/23/24	315,000	315,000	315,835
ROYAL BANK OF CANADA	VAR RT 10/18/2027 DD 10/18/24	875,000	875,000	871,666

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ROYAL BANK OF CANADA	4.875% 01/19/2027 DD 01/19/24	605,000	604,849	607,378
ROYAL BANK OF CANADA	VAR RT 07/23/2027 DD 07/23/24	975,000	975,000	977,584
ROYAL BANK OF CANADA	VAR RT 10/18/2027 DD 10/18/24	1,055,000	1,055,000	1,050,980
ROYAL BANK OF CANADA	6.000% 11/01/2027 DD 10/25/22	739,000	774,768	763,247
ROYAL BANK OF CANADA	5.200% 08/01/2028 DD 07/20/23	3,500,000	3,573,709	3,528,070
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	65,000	65,132	65,025
SAN DIEGO GAS & ELECTRIC CO	4.100% 06/15/2049 DD 05/31/19	185,000	153,065	145,120
SANDSTONE PEAK III 1A A1 144A	VAR RT 04/25/2037 DD 05/31/24	1,200,000	1,209,600	1,209,600
SANTANDER CONSUMER A AA C 144A	1.030% 11/16/2026 DD 01/20/21	400,000	377,888	394,624
SANTANDER DRIVE AUTO RECE 1 A3	5.250% 04/17/2028 DD 01/18/24	4,226,000	4,235,007	4,244,425
SANTANDER DRIVE AUTO RECE 2 A2	5.800% 09/15/2027 DD 04/24/24	513,346	513,329	514,948
SANTANDER DRIVE AUTO RECE 2 A3	5.210% 07/15/2027 DD 05/17/23	528,760	527,686	529,347
SANTANDER DRIVE AUTO RECE 2 A3	5.210% 07/15/2027 DD 05/17/23	496,022	495,015	496,573
SANTANDER DRIVE AUTO RECE 4 A3	5.730% 04/17/2028 DD 08/23/23	2,100,000	2,107,383	2,113,482
SANTANDER DRIVE AUTO RECE 6 A3	5.930% 07/17/2028 DD 11/21/23	1,000,000	1,018,460	1,010,420
SANTANDER DRIVE AUTO RECEI 1 C	5.090% 05/15/2030 DD 01/25/23	200,000	198,444	200,700
SANTANDER DRIVE AUTO RECEI 2 C	5.840% 06/17/2030 DD 04/24/24	500,000	499,951	509,790
SANTANDER DRIVE AUTO RECEI 2 D	1.350% 07/15/2027 DD 05/26/21	199,764	192,389	197,820
SANTANDER DRIVE AUTO RECEI 3 C	5.770% 11/15/2030 DD 07/26/23	300,000	303,954	304,902
SANTANDER DRIVE AUTO RECEI 4 C	4.950% 04/15/2030 DD 08/21/24	700,000	699,858	697,431
SANTANDER DRIVE AUTO RECEI 4 C	6.040% 12/15/2031 DD 08/23/23	500,000	508,565	510,700
SANTANDER DRIVE AUTO RECEI 5 B	4.430% 03/15/2027 DD 08/24/22	866,422	856,155	865,972
SANTANDER DRIVE AUTO RECEI 6 B	4.720% 06/15/2027 DD 09/21/22	2,149,627	2,129,850	2,149,175
SBA TOWER TRUST 144A	2.328% 07/15/2052 DD 07/14/20	1,200,000	1,052,231	1,094,484
SBNA AUTO LEASE TRUS A A2 144A	5.450% 01/20/2026 DD 01/30/24	428,322	428,297	429,012
SBNA AUTO LEASE TRUS B A2 144A	5.670% 11/20/2026 DD 05/22/24	394,381	394,379	396,215
SBNA AUTO LEASE TRUS B A2 144A	5.670% 11/20/2026 DD 05/22/24	1,498,647	1,498,643	1,505,616
SCF EQUIPMENT LEASI 1A A3 144A	5.520% 01/20/2032 DD 06/21/24	3,115,000	3,114,647	3,164,778
SCF EQUIPMENT LEASIN 1A C 144A	1.540% 10/21/2030 DD 02/22/21	838,114	785,447	832,280
SFS AUTO RECEIVABLE 1A A2 144A	5.350% 06/21/2027 DD 01/17/24	411,390	411,365	412,266
SFS AUTO RECEIVABLE 1A A2 144A	5.350% 06/21/2027 DD 01/17/24	777,070	777,022	778,725
SFS AUTO RECEIVABLES 1A C 144A	5.970% 02/20/2031 DD 06/30/23	100,000	100,472	102,263
SIGECO SECURITIZATION I LLC	5.026% 11/15/2038 DD 06/29/23	2,764,340	2,787,996	2,711,928
SILVER ROCK CLO III 3A A1 144A	VAR RT 01/20/2036 DD 01/23/24	2,000,000	2,000,000	2,010,052
SITIOS LATINOAMERICA SAB 144A	6.000% 11/25/2029 DD 11/25/24	846,000	843,115	841,051
SKANDINAVISKA ENSKILDA BA 144A	5.125% 03/05/2027 DD 03/05/24	280,000	279,278	282,733
SKANDINAVISKA ENSKILDA BA 144A	5.125% 03/05/2027 DD 03/05/24	300,000	299,226	302,928
SMB PRIVATE EDUCATI A A2A 144A	3.440% 07/15/2036 DD 03/13/19	1,238,597	1,192,100	1,213,863
SMB PRIVATE EDUCATIO C A2 144A	VAR RT 01/15/2053 DD 05/27/21	468,514	460,840	466,419
SOFI PROFESSIONAL A A2FX 144A	2.540% 05/15/2046 DD 01/17/20	234,831	219,301	223,446
SOFI PROFESSIONAL L C AFX 144A	1.950% 02/15/2046 DD 05/19/20	64,597	58,779	59,676
SOUND POINT CLO I 2A ARRR 144A	VAR RT 07/20/2032 DD 09/16/21	400,000	395,304	400,908
SOUND POINT CLO I 2A ARRR 144A	VAR RT 07/20/2032 DD 09/16/21	1,200,000	1,185,912	1,202,723
SOUND POINT CLO XV 3A A1R 144A	VAR RT 10/20/2030 DD 04/01/21	269,938	269,515	270,384
SOUND POINT CLO XVI 2A AR 144A	VAR RT 07/25/2030 DD 03/18/21	174,953	174,747	175,105
SOUND POINT CLO XX 3A A1R 144A	VAR RT 01/25/2032 DD 04/25/24	1,100,000	1,100,000	1,101,526
SOUND POINT CLO XXI 2A AR 144A	VAR RT 07/15/2034 DD 06/04/21	1,750,000	1,740,006	1,752,448
SOUTHERN CALIFORNIA EDISON CO	4.000% 04/01/2047 DD 03/24/17	1,100,000	900,284	847,506
SOUTHERN CALIFORNIA EDISON CO	3.650% 02/01/2050 DD 01/09/20	60,000	46,648	42,926
SOUTHERN CALIFORNIA EDISON CO	5.450% 06/01/2031 DD 05/09/24	535,000	534,727	543,592
SOUTHERN CALIFORNIA EDISON CO	1.200% 02/01/2026 DD 10/01/20	1,500,000	1,397,674	1,445,265
SOUTHERN CALIFORNIA GAS CO	5.050% 09/01/2034 DD 08/14/24	1,240,000	1,233,974	1,222,714
SOUTHERN CALIFORNIA GAS CO	2.950% 04/15/2027 DD 03/14/22	3,000,000	2,849,478	2,886,000
STANDARD CHARTERED PLC 144A	VAR RT 01/12/2028 DD 01/12/22	2,300,000	2,103,281	2,190,566
START II LTD 1 A 144A	4.089% 03/15/2044 DD 04/18/19	391,584	355,563	385,186
STARWOOD MORTGAGE RE 1 A1 144A	VAR RT 02/25/2050 DD 01/01/20	6,424	5,995	6,114
SUMITOMO MITSUI FINANCIAL GROU	VAR RT 01/13/2026 DD 01/13/23	1,255,000	1,264,601	1,270,022
SUMITOMO MITSUI FINANCIAL GROU	2.348% 01/15/2025 DD 01/15/20	680,000	660,110	679,395
SUMITOMO MITSUI FINANCIAL GROU	VAR RT 07/09/2029 DD 07/09/24	510,000	510,000	516,946
SUMITOMO MITSUI FINANCIAL GROU	5.710% 01/13/2030 DD 01/13/23	2,500,000	2,598,038	2,561,375
SUMITOMO MITSUI TRUST BAN 144A	VAR RT 03/09/2026 DD 03/09/23	225,000	226,166	226,658
SUMITOMO MITSUI TRUST BAN 144A	5.650% 03/09/2026 DD 03/09/23	800,000	810,008	808,336
SWEDBANK AB 144A	VAR RT 11/20/2029 DD 11/20/24	860,000	860,000	862,597
SYMPHONY CLO XVI 18A A1R3 144A	VAR RT 07/23/2033 DD 08/26/24	248,015	248,015	248,006
SYMPHONY CLO XX L 20A AR2 144A	VAR RT 01/16/2032 DD 06/24/24	981,465	981,465	983,926
TCW CLO 2019-2 LTD 2A A1R 144A	VAR RT 10/20/2032 DD 02/18/22	2,000,000	1,995,017	2,003,995
TEACHERS INSURANCE & ANNU 144A	3.300% 05/15/2050 DD 05/07/20	170,000	125,933	113,480
TENCENT HOLDINGS LTD 144A	2.880% 04/22/2031 DD 04/22/21	400,000	345,579	349,864
TESLA AUTO LEASE TR A A2A 144A	5.370% 06/22/2026 DD 03/13/24	61,791	61,785	61,918
TESLA AUTO LEASE TR B A2A 144A	4.790% 01/20/2027 DD 10/16/24	1,000,000	999,919	1,001,330
THL CREDIT WIND RI 1A A1R 144A	VAR RT 07/20/2037 DD 05/29/24	2,500,000	2,500,000	2,512,324
TIAA CLO IV LTD 1A A1AR 144A	VAR RT 01/20/2032 DD 07/22/24	650,887	650,887	650,865
TIAA CLO IV LTD 1A A1AR 144A	VAR RT 01/20/2032 DD 07/22/24	836,855	836,855	836,826
T-MOBILE USA INC	3.875% 04/15/2030 DD 04/15/21	757,000	718,469	712,231
TMS ISSUER SARL 144A	5.780% 08/23/2032 DD 02/23/23	800,000	834,000	812,880
TORONTO-DOMINION BANK/THE	VAR RT 12/17/2026 DD 12/17/24	1,005,000	1,005,000	1,005,804
TORONTO-DOMINION BANK/THE	VAR RT 09/10/2034 DD 09/10/24	385,000	385,000	375,764
TORONTO-DOMINION BANK/THE	4.980% 04/05/2027 DD 04/05/24	970,000	970,000	973,347
TORONTO-DOMINION BANK/THE	4.568% 12/17/2026 DD 12/17/24	1,070,000	1,070,000	1,066,972
TOWD POINT MORTGA HY3 A1A 144A	VAR RT 10/25/2059 DD 10/30/19	255,093	256,428	260,665
TOWD POINT MORTGAG HY2 A1 144A	VAR RT 05/25/2058 DD 04/30/19	146,116	148,472	149,439
TOWD POINT MORTGAGE 4 M1 144A	VAR RT 07/25/2056 DD 09/01/16	401,785	389,281	396,513
TOWD POINT MORTGAGE 4 M2 144A	VAR RT 07/25/2056 DD 09/01/16	500,000	476,740	484,850
TOWD POINT MORTGAGE 6 A1 144A	VAR RT 03/25/2058 DD 10/01/18	231,798	221,752	223,256
TOYOTA AUTO LOAN EXT 1A A 144A	1.350% 05/25/2033 DD 06/08/20	200,000	189,844	197,382
TOYOTA LEASE OWNER T A A3 144A	4.930% 04/20/2026 DD 04/18/23	720,815	719,532	721,543
TOYOTA MOTOR CREDIT CORP	VAR RT 08/07/2026 DD 08/09/24	710,000	710,000	714,580
TOYOTA MOTOR CREDIT CORP	4.800% 01/05/2034 DD 01/05/24	425,000	424,533	413,075
TOYOTA MOTOR CREDIT CORP	5.050% 05/16/2029 DD 05/16/24	1,145,000	1,142,550	1,153,061

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TOYOTA MOTOR CREDIT CORP	5.000% 03/19/2027 DD 03/21/24	655,000	654,207	660,830
TOYOTA MOTOR CREDIT CORP	4.350% 10/08/2027 DD 10/10/24	295,000	294,885	292,903
TOYOTA MOTOR CREDIT CORP	4.800% 01/05/2034 DD 01/05/24	1,190,000	1,188,691	1,156,609
TRALEE CLO VI LTD 6A A1RR 144A	VAR RT 10/25/2032 DD 07/25/24	700,000	700,000	701,303
TRICON RESIDENTIAL SFR1 A 144A	1.943% 07/17/2038 DD 11/09/21	3,533,843	3,224,561	3,387,612
TRIMARAN CAVU 2019 1A A1R 144A	VAR RT 01/20/2037 DD 12/27/24	3,250,000	3,250,000	3,256,500
TRINITAS CLO VI L 6A ARRR 144A	VAR RT 01/25/2034 DD 06/14/24	600,000	600,000	601,390
TRP - TRIP RAIL MASTE 2 A 144A	2.150% 06/19/2051 DD 06/15/21	3,441,089	3,091,578	3,204,892
TRTX 2022-FL5 ISSUE FL5 A 144A	VAR RT 02/15/2039 DD 02/16/22	290,383	284,297	292,505
TRTX 2022-FL5 ISSUE FL5 A 144A	VAR RT 02/15/2039 DD 02/16/22	1,742,299	1,705,784	1,755,029
TRUIST BANK	VAR RT 09/17/2029 DD 09/16/19	1,485,000	1,382,283	1,433,723
TRUSTEES OF BOSTON UNIVERSITY	4.061% 10/01/2048 DD 08/17/18	180,000	157,786	148,653
TRUSTEES OF PRINCETON UNIVERSI	5.700% 03/01/2039 DD 01/21/09	370,000	417,956	388,563
TUCSON ELECTRIC POWER CO	5.200% 09/15/2034 DD 08/09/24	1,370,000	1,367,863	1,345,450
UBS GROUP AG 144A	VAR RT 05/14/2032 DD 05/14/21	2,075,000	1,755,107	1,805,997
UBS GROUP AG 144A	VAR RT 06/05/2026 DD 06/05/20	385,000	366,197	380,430
UBS GROUP AG 144A	4.125% 09/24/2025 DD 09/24/15	1,100,000	1,076,031	1,094,874
UBS GROUP AG 144A	VAR RT 08/11/2028 DD 08/12/22	1,767,000	1,836,090	1,826,106
UBS GROUP AG 144A	VAR RT 12/22/2027 DD 09/22/23	570,000	587,773	584,957
UBS GROUP AG 144A	VAR RT 09/22/2034 DD 09/22/23	1,544,000	1,608,462	1,615,286
UBS GROUP AG 144A	VAR RT 08/10/2027 DD 08/10/21	2,589,000	2,355,405	2,458,940
UBS GROUP AG 144A	4.282% 01/09/2028 DD 01/09/17	1,200,000	1,130,940	1,173,288
UBS GROUP AG 144A	VAR RT 08/11/2028 DD 08/12/22	400,000	415,640	413,380
UBS GROUP AG 144A	VAR RT 08/12/2033 DD 08/12/22	1,500,000	1,612,644	1,591,290
UBS GROUP AG 144A	VAR RT 09/22/2034 DD 09/22/23	1,000,000	1,061,400	1,046,170
UBS GROUP AG 144A	VAR RT 08/05/2027 DD 08/05/22	1,200,000	1,183,716	1,194,648
UBS GROUP AG 144A	VAR RT 09/13/2030 DD 05/13/24	1,400,000	1,399,477	1,422,106
UNITED AIRLINES 2020-1 CLASS A	5.875% 04/15/2029 DD 10/28/20	959,909	971,975	980,240
UNITEDHEALTH GROUP INC	VAR RT 07/15/2026 DD 07/25/24	295,000	295,000	295,962
UNITEDHEALTH GROUP INC	4.750% 05/15/2052 DD 05/20/22	395,000	376,004	339,025
UNITEDHEALTH GROUP INC	5.050% 04/15/2053 DD 03/28/23	596,000	604,612	537,550
UNIVERSITY OF CHICAGO/THE	2.761% 04/01/2045 DD 03/18/20	75,000	56,724	56,954
US BANCORP	VAR RT 07/22/2033 DD 07/22/22	423,000	401,664	405,293
US BANCORP	VAR RT 02/01/2034 DD 02/01/23	2,309,000	2,253,238	2,210,775
US BANCORP	VAR RT 01/23/2035 DD 01/23/24	1,254,000	1,254,000	1,265,449
VANTAGE DATA CENTER 1A A2 144A	1.645% 09/15/2045 DD 10/05/20	1,000,000	949,195	976,560
VENTURE 36 CLO L 36A A1AR 144A	VAR RT 04/20/2032 DD 06/09/21	283,006	282,160	283,614
VENTURE XXVII CLO L 26A AR 144A	VAR RT 01/20/2029 DD 01/20/21	119,873	120,291	120,053
VENTURE XXVII CLO 27A AR 144A	VAR RT 07/20/2030 DD 02/19/21	552,613	552,096	553,717
VERDE CLO LTD 1A ARR 144A	VAR RT 04/15/2032 DD 09/04/24	375,870	375,870	375,860
VERIZON MASTER TRUST 1 A1A	5.000% 12/20/2028 DD 01/18/24	1,500,000	1,499,955	1,507,635
VERIZON MASTER TRUST 1 A1B	VAR RT 12/20/2028 DD 01/18/24	600,000	600,000	601,776
VERIZON MASTER TRUST 6 A1A	4.170% 08/20/2030 DD 09/18/24	1,000,000	999,740	990,280
VERIZON MASTER TRUST 6 A1B	VAR RT 08/20/2030 DD 09/18/24	800,000	800,000	806,128
VERUS SECURITIZATIO R3 A1 144A	VAR RT 04/25/2064 DD 05/01/21	226,505	201,390	211,375
VERUS SECURITIZATION 8 A1 144A	VAR RT 10/25/2069 DD 10/01/24	830,397	828,399	825,821
VERUS SECURITIZATION 8 A1 144A	VAR RT 10/25/2069 DD 10/01/24	488,469	488,461	485,777
VERUS SECURITIZATION 9 A1 144A	VAR RT 11/25/2069 DD 12/01/24	1,000,000	999,998	999,762
VERUS SECURITIZATION 9 A1 144A	VAR RT 11/25/2069 DD 12/01/24	1,000,000	999,998	999,762
VIRGINIA ELECTRIC AND POWER CO	5.450% 04/01/2053 DD 03/30/23	540,000	558,322	514,685
VIRGINIA ELECTRIC AND POWER CO	5.700% 08/15/2053 DD 08/10/23	800,000	851,072	790,472
VOLKSWAGEN AUTO LEASE TRU A A3	5.810% 10/20/2026 DD 09/19/23	1,000,000	1,012,430	1,008,470
VOLKSWAGEN AUTO LOAN ENH 1 A2A	4.650% 11/22/2027 DD 11/26/24	1,400,000	1,399,978	1,402,954
VOYA CLO 2014-2 L 2A A1RR 144A	VAR RT 04/17/2030 DD 03/12/20	351,980	352,086	352,086
VOYA CLO 2017-1 LT 1A A1R 144A	VAR RT 04/17/2030 DD 05/18/21	199,794	199,330	200,124
VOYA CLO 2017-1 LT 1A A1R 144A	VAR RT 04/17/2030 DD 05/18/21	133,196	133,115	133,416
WAMU MORTGAGE PASS-T AR13 A1A1	VAR RT 10/25/2045 DD 10/25/05	368,709	349,175	359,421
WAMU MORTGAGE PASS-THR AR14 A1	VAR RT 01/25/2035 DD 12/01/04	24,698	22,266	22,614
WELLS FARGO & CO	VAR RT 03/02/2033 DD 03/02/22	980,000	858,421	859,313
WELLS FARGO & CO	VAR RT 03/24/2028 DD 03/24/22	1,705,000	1,627,559	1,653,441
WELLS FARGO & CO	VAR RT 10/30/2030 DD 10/31/19	290,000	258,149	261,699
WELLS FARGO & CO	VAR RT 02/11/2031 DD 02/11/20	425,000	367,795	374,825
WELLS FARGO & CO	VAR RT 04/04/2051 DD 03/30/20	520,000	494,832	462,238
WELLS FARGO & CO	VAR RT 04/24/2034 DD 04/24/23	1,445,000	1,427,041	1,429,264
WELLS FARGO & CO	VAR RT 07/25/2029 DD 07/25/23	800,000	817,680	812,344
WELLS FARGO & CO	VAR RT 12/03/2035 DD 12/03/24	610,000	610,000	593,646
WELLS FARGO & CO	VAR RT 10/23/2029 DD 10/23/23	10,775,000	11,361,587	11,212,357
WELLS FARGO & CO	VAR RT 04/22/2028 DD 04/22/24	400,000	400,000	406,632
WELLS FARGO & CO	VAR RT 02/11/2026 DD 02/11/20	762,000	733,440	759,868
WELLS FARGO & CO	VAR RT 04/30/2026 DD 04/30/20	1,249,000	1,197,129	1,237,722
WELLS FARGO & CO	VAR RT 06/02/2028 DD 06/02/20	1,328,000	1,217,152	1,250,750
WELLS FARGO & CO	VAR RT 03/02/2033 DD 03/02/22	1,126,000	986,308	987,333
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	4,000,000	3,823,235	3,878,320
WELLS FARGO & CO	3.550% 09/29/2025 DD 09/28/15	2,000,000	1,939,717	1,984,180
WELLS FARGO & CO	VAR RT 04/04/2031 DD 03/30/20	3,600,000	3,453,230	3,485,916
WELLS FARGO & CO	VAR RT 03/24/2028 DD 03/24/22	2,000,000	1,921,066	1,939,520
WELLS FARGO & CO	VAR RT 04/22/2028 DD 04/22/24	1,700,000	1,700,000	1,728,186
WELLS FARGO & CO	VAR RT 04/22/2028 DD 04/22/24	2,200,000	2,200,000	2,218,282
WELLS FARGO BANK NA	VAR RT 12/11/2026 DD 12/11/23	750,000	754,290	758,318
WELLS FARGO BANK NA	4.811% 01/15/2026 DD 01/23/24	660,000	660,000	661,888
WELLS FARGO BANK NA	5.850% 02/01/2037 DD 01/29/07	765,000	804,528	780,621
WELLS FARGO BANK NA	VAR RT 12/11/2026 DD 12/11/23	450,000	452,574	454,991
WELLS FARGO BANK NA	4.811% 01/15/2026 DD 01/23/24	605,000	605,000	606,730
WELLS FARGO BANK NA	5.850% 02/01/2037 DD 01/29/07	1,120,000	1,177,870	1,142,870
WELLS FARGO COMMERC ONL A 144A	3.862% 12/15/2039 DD 03/01/22	700,000	635,780	651,735
WELLS FARGO COMMERCIAL 5C1 A3	5.928% 07/15/2057 DD 07/01/24	2,100,000	2,162,983	2,163,798
WELLS FARGO COMMERCIAL 5C1 A3	5.928% 07/15/2057 DD 07/01/24	1,300,000	1,338,990	1,339,494
WELLS FARGO COMMERCIAL C34 ASB	2.911% 06/15/2049 DD 05/01/16	419,000	409,204	414,224
WELLS FARGO COMMERCIAL C39 A4	3.157% 09/15/2050 DD 08/01/17	2,000,000	1,876,360	1,903,260

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WELLS FARGO COMMERCIAL C40 ASB	3.395% 10/15/2050 DD 10/01/17	1,091,018	1,055,845	1,074,347
WELLS FARGO COMMERCIAL C46 ASB	4.086% 08/15/2051 DD 08/01/18	1,477,257	1,447,074	1,461,938
WELLS FARGO COMMERCIAL NX53 AS	VAR RT 09/15/2057 DD 10/01/15	1,319,000	1,258,814	1,301,602
WESTLAKE AUTOMOBIL 3A A2A 144A	4.820% 09/15/2027 DD 10/17/24	1,300,000	1,299,911	1,301,924
WESTLAKE AUTOMOBILE 1A C 144A	5.650% 02/15/2029 DD 03/14/24	1,350,000	1,349,918	1,365,539
WESTLAKE AUTOMOBILE 3A D 144A	5.210% 04/15/2030 DD 10/17/24	1,750,000	1,749,574	1,737,978
WESTPAC BANKING CORP	5.200% 04/16/2026 DD 05/16/24	810,000	809,935	816,861
WFRBS COMMERCIAL MORTGA C21 AS	3.891% 08/15/2047 DD 08/01/14	653,043	617,060	636,534
WHEELS FLEET LEASE F 1A A 144A	5.800% 04/18/2038 DD 06/16/23	574,397	576,057	577,999
WORLD FINANCIAL NETWORK CR A A	5.020% 03/15/2030 DD 05/16/23	1,725,000	1,716,442	1,734,091

1,027,788,607 1,033,023,671

CORPORATE BONDS - OTHER

*1211 AVENUE OF 1211 A1A1 144A	3.901% 08/10/2035 DD 08/01/15	400,000	381,102	394,472
*ACREC 2023-FL2 LLC FL2 A 144A	VAR RT 02/19/2038 DD 02/23/23	999,376	1,002,826	1,004,558
*ACRES COMMERCIAL RE FL1 A 144A	VAR RT 06/15/2036 DD 05/12/21	1,060,236	1,036,793	1,056,037
*AFFIRM ASSET SECURIT A 1A 144A	5.610% 02/15/2029 DD 06/15/24	1,300,000	1,294,117	1,309,360
*AFFIRM ASSET SECURIT A 1A 144A	5.610% 02/15/2029 DD 06/15/24	1,755,000	1,752,236	1,767,636
*AFFIRM ASSET SECURIT A 1A 144A	6.610% 01/18/2028 DD 04/15/23	1,660,000	1,669,562	1,661,079
*AFFIRM ASSET SECURIT X2 A 144A	5.220% 12/17/2029 DD 12/03/24	1,100,000	1,099,966	1,101,595
*AFFIRM ASSET SECURITI A A 144A	5.610% 02/15/2029 DD 02/15/24	450,000	449,943	453,276
*AFFIRM ASSET SECURITI B A 144A	6.820% 09/15/2028 DD 09/19/23	1,380,000	1,399,349	1,399,334
*AFFIRM ASSET SECURITI B A 144A	4.620% 09/15/2029 DD 09/17/24	1,350,000	1,349,861	1,342,386
*AMAYA/FLUTTER 12/24 COV-LITE	0.000% 11/30/2030 DD 12/05/24	1,728,788	1,726,384	1,723,394
*ANCHORAGE CAPITAL 26A A1 144A	VAR RT 07/19/2034 DD 05/24/23	1,500,000	1,510,773	1,501,556
*ANGLO AMERICAN CAPITAL PL 144A	3.875% 03/16/2029 DD 03/16/22	1,058,000	995,821	1,004,116
*ARBOR MULTIFAMILY MF2 A4 144A	2.252% 06/15/2054 DD 06/01/21	1,900,000	1,592,523	1,608,578
*AREIT 2024-CRE9 LT CRE9 A 144A	VAR RT 05/17/2041 DD 05/01/24	1,000,000	997,500	1,004,072
*ATLAS STATIC SENIOR 1A AR 144A	VAR RT 07/15/2030 DD 12/01/23	225,388	225,458	225,806
*ATLX 2024-RPL2 TR RPL2 A1 144A	VAR RT 04/25/2063 DD 10/01/24	1,083,162	1,038,334	1,035,871
*AVANT LOANS FUNDIN REV1 A 144A	5.920% 10/15/2033 DD 07/30/24	1,605,000	1,604,900	1,620,601
*AVIS BUDGET RENTAL C 1A A 144A	1.380% 08/20/2027 DD 05/18/21	800,000	727,832	762,656
*AVIS BUDGET RENTAL C 1A A 144A	5.250% 04/20/2029 DD 01/17/23	1,000,000	1,006,860	1,009,720
*AVIS BUDGET RENTAL C 2A A 144A	5.200% 10/20/2027 DD 01/17/23	600,000	600,888	603,078
*AVIS BUDGET RENTAL C 3A A 144A	5.230% 12/20/2030 DD 03/12/24	400,000	399,816	402,460
*BAHA TRUST 2024-MAR MAR C 144A	VAR RT 12/10/2041 DD 12/01/24	1,400,000	1,400,000	1,437,128
*BAMLL COMMERCIAL M JACX A 144A	VAR RT 09/15/2038 DD 09/15/21	1,200,000	1,133,712	1,143,000
*BAYCARE HEALTH SYSTEM INC	3.831% 11/15/2050 DD 04/16/20	240,000	199,757	183,919
*BENCHMARK 2024-V9 MORTGA V9 A3	5.602% 08/15/2057 DD 08/01/24	2,000,000	2,060,000	2,032,780
*BF 2019-NYT MORTGAG NYT E 144A	VAR RT 12/15/2035 DD 01/30/19	2,500,000	2,137,500	2,124,150
*BRAVO RESIDENTIAL RPL1 A1 144A	VAR RT 05/25/2063 DD 09/01/23	769,966	759,538	761,527
*BSPT 2022-FL8 ISSU FL8 A 144A	VAR RT 02/15/2037 DD 02/15/22	336,011	334,583	334,583
*BSPT 2023-FL10 IS FL10 A 144A	VAR RT 09/15/2035 DD 09/28/23	600,000	602,156	603,488
*BSPT 2023-FL10 IS FL10 A 144A	VAR RT 09/15/2035 DD 09/28/23	1,000,000	1,002,500	1,005,813
*BSREP COMMERCIAL MOR DC A 144A	VAR RT 08/15/2038 DD 08/16/21	1,421,559	1,335,882	1,322,050
*BWAY 2021-1450 MOR 1450 A 144A	VAR RT 09/15/2036 DD 08/31/21	2,000,000	1,863,740	1,893,980
*BX COMMERCIAL MORTG XL4 A 144A	VAR RT 02/15/2039 DD 02/15/24	777,608	775,663	780,765
*BX COMMERCIAL MORTG XL5 A 144A	VAR RT 03/15/2041 DD 03/15/24	904,639	902,377	908,312
*BX TRUST 2022-FOX FOX2 A2 144A	VAR RT 04/15/2039 DD 12/12/22	660,722	643,226	657,418
*BX TRUST 2024-BIO BIO A 144A	VAR RT 02/15/2041 DD 02/15/24	600,000	598,500	600,564
*BXHPP TRUST 2021-F FILM A 144A	VAR RT 08/15/2036 DD 08/26/21	1,345,000	1,269,008	1,302,565
*CAMB COMMERCIAL MO LIFE A 144A	VAR RT 12/15/2037 DD 02/08/19	1,000,000	1,001,250	1,000,500
*CASTLELAKE AIRCRAFT 1A A 144A	3.967% 04/15/2039 DD 04/23/19	502,042	436,285	461,914
*CBAM 2020-12 LTD 12A AR 144A	VAR RT 07/20/2034 DD 07/20/21	1,750,000	1,740,467	1,753,200
*CHARTER COMM OPERATING 11/24 B	0.000% 11/15/2029 DD 11/15/24	1,167,000	1,164,083	1,163,592
*CHASE HOME LENDI RPL3 A1A 144A	VAR RT 09/25/2064 DD 06/01/24	565,923	494,425	500,015
*CHILE ELECTRICITY LUX MPC 144A	5.580% 10/20/2035 DD 10/24/24	1,034,000	1,035,282	1,004,562
*CIM TRUST 2024-R1 R1 A1 144A	VAR RT 06/25/2064 DD 07/01/24	469,796	454,149	457,078
*CITIGROUP COMMERC C2 C 144A	VAR RT 07/10/2028 DD 06/01/23	1,830,000	1,881,569	1,889,475
*CITIGROUP COMMERCIAL MORT C2 C	VAR RT 08/10/2049 DD 08/01/16	950,000	859,450	876,527
*COLT 2024-6 MORTGAGE 6 A1 144A	VAR RT 11/25/2069 DD 10/01/24	593,957	593,947	590,583
*COLT 2024-6 MORTGAGE 6 A1 144A	VAR RT 11/25/2069 DD 10/01/24	692,950	692,938	689,014
*CONE TRUST 2024-DF DFW1 A 144A	VAR RT 08/15/2041 DD 07/30/24	840,000	840,875	844,200
*CONNECTICUT AVEN SBT1 1M2 144A	VAR RT 02/25/2040 DD 03/11/20	1,130,000	1,203,600	1,186,850
*CONNECTICUT AVEN SBT1 2M2 144A	VAR RT 02/25/2040 DD 03/11/20	2,920,000	3,112,538	3,064,511
*CONNECTICUT AVENU R02 2M1 144A	VAR RT 01/25/2042 DD 02/09/22	406,393	403,850	406,515
*CONNECTICUT AVENU R02 2M1 144A	VAR RT 01/25/2042 DD 02/09/22	556,997	553,512	557,164
*CSAIL 2018-C14 COMMERCIAL C14 C	VAR RT 11/15/2051 DD 11/01/18	940,000	792,538	831,167
*CSAIL 2021-C20 COMMERC C20 A2	2.486% 03/15/2054 DD 03/01/21	1,221,077	1,033,471	1,068,137
*CSMC 2018-RPL9 TRU RPL9 A 144A	VAR RT 09/25/2057 DD 09/14/21	541,681	512,665	516,877
*CSMC 2019-RPL1 T RPL1 A1A 144A	VAR RT 07/25/2058 DD 02/01/19	137,176	133,283	133,809
*CSMC 2020-RPL6 TR RPL6 A1 144A	VAR RT 03/25/2059 DD 11/01/20	186,825	185,807	186,558
*CSMC 2021-NQM4 NQM4 A2 144A	VAR RT 05/25/2066 DD 06/01/21	1,229,521	1,005,710	1,036,695
*DIAMOND INFRASTRUCTU 1A A 144A	1.760% 04/15/2049 DD 06/15/21	500,000	444,025	467,120
*DOCTORS CO AN INTERINSURA 144A	4.500% 01/18/2032 DD 01/18/22	400,000	318,924	336,356
*DRYDEN 40 SENIOR 40A AR2 144A	VAR RT 08/15/2031 DD 05/13/24	613,066	613,066	614,234
*DUKE ENERGY CORP DISC	01/16/2025	1,600,000	1,592,560	1,592,560
*EATON VANCE CLO 2 1A A13R 144A	VAR RT 01/15/2034 DD 02/10/21	850,000	849,802	850,000
*EFMT 2024-CES1 CES1 A1 144A	VAR RT 01/26/2060 DD 12/01/24	800,000	799,984	800,174
*ENBRIDGE (US) INC DISC	01/13/2025	1,600,000	1,593,344	1,593,344
*EXTENDED STAY AMERI ESH A 144A	VAR RT 07/15/2038 DD 07/08/21	880,791	880,240	881,346
*EXTENDED STAY AMERI ESH A 144A	VAR RT 07/15/2038 DD 07/08/21	1,761,582	1,744,014	1,762,691
*FANNIE MAE CONNEC R02 2M1 144A	VAR RT 11/25/2041 DD 12/01/21	346,652	344,495	346,451
*FLAGSTAR MORTGAGE T 12 A2 144A	VAR RT 11/25/2051 DD 11/01/21	991,688	836,971	792,606
*FLAGSTAR MORTGAGE TR 4 A1 144A	VAR RT 06/01/2051 DD 06/01/21	1,733,166	1,480,499	1,380,987
*FLAGSTAR MORTGAGE TR 7 A1 144A	VAR RT 08/25/2051 DD 08/01/21	2,381,160	2,032,564	1,897,309
*FORD CREDIT AUTO OWNE 2 A 144A	5.280% 02/15/2036 DD 08/08/23	500,000	511,100	509,010
*FORD CREDIT FLOORPLA 3 A1 144A	4.300% 09/15/2029 DD 10/08/24	1,500,000	1,499,864	1,484,325

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*FORD CREDIT FLOORPLAN MAST 2 A	1.060% 09/15/2027 DD 09/18/20	700,000	655,221	682,913
*FORT CRE 2022-FL3 I FL3 A 144A	VAR RT 02/23/2039 DD 02/24/22	500,874	456,931	495,592
*FREDDIE MAC MULTIF MN9 M2 144A	VAR RT 10/25/2044 DD 10/16/24	3,360,000	3,361,688	3,366,586
*GS MORTGAGE-BACKED PJ1 A2 144A	VAR RT 06/25/2051 DD 01/01/21	679,867	579,372	545,117
*GS MORTGAGE-BACKED PJ2 A2 144A	VAR RT 07/25/2051 DD 02/01/21	1,190,095	980,567	949,755
*INDEPENDENCE PLAZA INDP A 144A	3.763% 07/10/2035 DD 06/01/18	2,200,000	2,110,049	2,150,500
*J.P. MORGAN MORTG INV8 A2 144A	VAR RT 05/25/2052 DD 12/01/21	1,698,705	1,454,572	1,411,658
*J.P. MORGAN MORTGA 7 2A6B 144A	VAR RT 12/25/2052 DD 06/01/22	2,132,468	1,916,555	1,938,733
*J.P. MORGAN MORTGAGE 4 A3 144A	VAR RT 10/25/2052 DD 04/01/22	756,592	645,472	630,635
*JP MORGAN MORTGAG INV1 A4 144A	VAR RT 04/25/2055 DD 10/01/24	2,300,991	2,298,940	2,305,340
*JP MORGAN MORTGAG NQM1 A1 144A	VAR RT 02/25/2064 DD 12/01/24	1,000,000	999,988	1,001,060
*JP MORGAN MORTGAG NQM1 A1 144A	VAR RT 02/25/2064 DD 12/01/24	1,100,000	1,099,987	1,101,166
*JP MORGAN MORTGAGE HE3 A1 144A	VAR RT 02/25/2055 DD 09/30/24	811,125	811,125	812,975
*KUBOTA CREDIT OWNER 2A A3 144A	5.260% 11/15/2028 DD 06/25/24	1,025,000	1,024,961	1,038,797
*LAD AUTO RECEIVABLE 1A A2 144A	5.440% 11/16/2026 DD 02/14/24	406,918	406,901	407,520
*LCCM 2021-FL2 TRUST FL2 A 144A	VAR RT 12/13/2038 DD 07/13/21	51,274	49,599	51,313
*LCCM 2021-FL3 TRUST FL3 A 144A	VAR RT 11/15/2038 DD 12/02/21	377,063	372,364	378,584
*LEGACY MORTGAGE AS GS1 A1 144A	VAR RT 10/25/2066 DD 02/03/21	66,004	64,701	66,025
*MAGNETITE XLII LTD 42A A1 144A	VAR RT 01/25/2038 DD 12/17/24	2,500,000	2,500,000	2,500,000
*MARLETTE FUNDING TRU 2A D 144A	4.650% 09/16/2030 DD 08/12/20	25,784	25,534	25,777
*MF1 2022-FL8 LTD FL8 A 144A	VAR RT 02/19/2037 DD 01/20/22	735,892	731,293	735,056
*MF1 2022-FL8 LTD FL8 A 144A	VAR RT 02/19/2037 DD 01/20/22	643,906	632,563	643,174
*MFA 2021-RPL1 TRU RPL1 A1 144A	VAR RT 07/25/2060 DD 05/01/21	401,238	351,608	359,413
*MORGAN STANLEY CAP NSTB A 144A	VAR RT 09/24/2057 DD 09/01/24	1,390,191	1,353,016	1,341,423
*MULTIFAMILY CONNEC 01 M10 144A	VAR RT 11/25/2053 DD 11/29/23	3,465,000	3,653,071	3,888,596
*MULTIFAMILY CONNEC 01 M10 144A	VAR RT 07/25/2054 DD 07/25/24	1,570,000	1,570,000	1,601,133
*NEW RESIDENTIAL M RPL1 A1 144A	VAR RT 12/25/2057 DD 05/01/18	413,486	393,752	396,769
*NYO COMMERCIAL MOR 1290 A 144A	VAR RT 11/15/2038 DD 11/16/21	2,400,000	2,217,755	2,352,000
*OBX 2018-1 TRUST 1 A2 144A	VAR RT 06/25/2057 DD 03/29/18	19,072	17,905	18,747
*OBX 2023-NQM8 TRU NQM8 A1 144A	VAR RT 09/25/2063 DD 09/01/23	1,412,817	1,441,611	1,432,371
*OZLM VI LTD 6A A1T 144A	VAR RT 04/17/2031 DD 06/20/24	1,846,829	1,846,829	1,849,036
*PALMER SQUARE CLO 1A A1A4 144A	VAR RT 05/21/2034 DD 06/17/21	1,500,000	1,498,309	1,503,696
*PALMER SQUARE LOAN 3A A1 144A	VAR RT 08/08/2032 DD 06/14/24	650,528	650,528	650,603
*PALMER SQUARE LOAN 3A A1 144A	VAR RT 07/20/2029 DD 07/29/21	96,625	95,719	96,675
*PALMER SQUARE LOAN 3A A1 144A	VAR RT 07/20/2029 DD 07/29/21	203,986	202,074	204,091
*PEAC SOLUTIONS RECE 2A A3 144A	4.650% 10/20/2031 DD 09/30/24	1,525,000	1,524,666	1,505,160
*PERTAMINA GEOTHERMAL ENER REGS	5.150% 04/27/2028 DD 04/27/23	1,373,000	1,374,357	1,363,540
*POST ROAD EQUIPMENT 1A A2 144A	4.880% 11/15/2028 DD 06/15/22	888,601	878,569	888,672
*PROGRESS RESIDENT SFR10 A 144A	2.393% 12/17/2040 DD 12/09/21	543,048	471,225	495,586
*PRPM 2024-RPL4 LL RPL4 A1 144A	VAR RT 12/25/2054 DD 12/13/24	900,000	864,496	864,720
*RCKT MORTGAGE TR CES6 A1A 144A	VAR RT 09/25/2044 DD 08/01/24	1,050,661	1,050,640	1,045,166
*RCKT MORTGAGE TR CES9 A1A 144A	VAR RT 12/25/2044 DD 12/01/24	500,000	499,994	496,170
*READY CAPITAL MORT FL12 A 144A	VAR RT 05/25/2038 DD 06/22/23	447,997	448,745	445,757
*REGATTA VIII FUNDI 1A A1R 144A	VAR RT 04/17/2037 DD 05/17/24	2,500,000	2,500,000	2,512,003
*ROCK TRUST 2024-CN CNTR A 144A	5.388% 11/13/2041 DD 10/01/24	1,740,000	1,735,768	1,734,937
*ROCK TRUST 2024-CN CNTR D 144A	7.109% 11/13/2041 DD 10/01/24	2,125,000	2,125,000	2,156,620
*SBNA AUTO LEASE TRUS A A3 144A	6.510% 04/20/2027 DD 10/25/23	1,000,000	1,013,789	1,012,440
*SBNA AUTO LEASE TRUS A A3 144A	6.510% 04/20/2027 DD 10/25/23	2,100,000	2,132,074	2,126,124
*SEQUOIA MORTGAGE T CH1 A1 144A	VAR RT 03/25/2048 DD 02/01/18	277,531	255,690	254,641
*SEQUOIA MORTGAGE TRU 2 B2 144A	VAR RT 03/25/2053 DD 03/01/23	1,680,914	1,545,390	1,543,155
*SFO COMMERCIAL MORT 555 A 144A	VAR RT 05/15/2038 DD 05/10/21	1,400,000	1,309,616	1,365,000
*SMB PRIVATE EDUCATI D A1B 144A	VAR RT 07/15/2053 DD 06/28/24	1,708,297	1,697,466	1,720,378
*TCO COMMERCIAL MORT DPM A 144A	VAR RT 12/15/2039 DD 12/18/24	1,920,000	1,915,200	1,918,810
*TMUST 2024-1A A 144A	5.050% 09/20/2029 DD 02/14/24	700,000	699,911	704,823
*TOWD POINT HE TRUST 1 A1A 144A	6.875% 02/25/2063 DD 02/01/23	55,557	56,869	55,566
*TOWD POINT MORTG CES1 A1A 144A	VAR RT 10/15/2064 DD 01/01/24	81,081	81,080	81,322
*TOWD POINT MORTG CES2 A1A 144A	VAR RT 10/25/2063 DD 10/01/23	152,186	155,779	154,936
*TOWD POINT MORTG CES2 A1A 144A	VAR RT 02/25/2064 DD 02/01/24	81,764	81,763	82,364
*TOWD POINT MORTGA CES3 A1 144A	VAR RT 05/25/2064 DD 05/01/24	528,686	528,678	533,296
*TOWD POINT MORTGA CES4 A1 144A	VAR RT 09/25/2064 DD 09/01/24	566,365	566,360	560,910
*TOWD POINT MORTGA CES6 A2 144A	VAR RT 11/25/2064 DD 11/01/24	1,435,000	1,434,957	1,436,062
*TOWD POINT MORTGAGE 4 A1 144A	1.750% 10/25/2060 DD 10/01/20	128,159	112,735	114,787
*TRICON RESIDENTIAL SFR1 A 144A	3.856% 04/17/2039 DD 04/07/22	5,083,039	4,838,443	4,943,815
*TRICON RESIDENTIAL SFR4 A 144A	4.300% 11/17/2041 DD 11/12/24	5,675,000	5,447,506	5,468,090
*TX TRUST 2024-HOU HOU E 144A	VAR RT 06/15/2039 DD 06/14/24	1,190,000	1,187,025	1,187,918
*WELLFLEET CLO 202 1A A1AR 144A	VAR RT 04/15/2033 DD 06/21/24	2,750,000	2,750,000	2,754,132
*WELLS FARGO COMMERCIAL C55 A3	2.462% 02/15/2053 DD 02/01/20	2,300,000	2,114,459	2,175,708
*WELLS FARGO COMMERCIAL C57 A3	1.864% 08/15/2053 DD 08/01/20	1,200,000	998,748	1,027,152
*WHEELS FLEET LEASE 1A A1 144A	5.490% 02/18/2039 DD 04/16/24	500,000	499,964	505,690
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	270,000	251,273	234,063
ABFC 2004-OPT3 TRUST OPT3 A4	VAR RT 11/25/2033 DD 04/30/04	476,459	453,047	460,731
ABFC 2005-WF1 TRUST WF1 M5	VAR RT 07/25/2034 DD 04/28/05	543,077	544,468	541,752
ABN AMRO BANK NV 144A	VAR RT 12/03/2035 DD 12/03/24	1,300,000	1,300,000	1,271,257
ABN AMRO BANK NV 144A	VAR RT 12/03/2028 DD 12/03/24	1,100,000	1,100,000	1,097,503
ABN AMRO BANK NV 144A	VAR RT 03/13/2037 DD 12/13/21	1,000,000	806,492	843,530
ACCENTURE CAPITAL INC	4.250% 10/04/2031 DD 10/04/24	1,522,000	1,519,534	1,462,246
AEP TEXAS INC	4.700% 05/15/2032 DD 05/18/22	1,185,000	1,159,428	1,134,033
AEP TEXAS INC	3.950% 06/01/2028 DD 12/01/18	280,000	269,716	270,570
AERCAP IRELAND CAPITAL DAC / A	2.450% 10/29/2026 DD 10/29/21	1,355,000	1,254,757	1,297,087
AERCAP IRELAND CAPITAL DAC / A	4.450% 04/03/2026 DD 04/03/19	700,000	695,926	696,325
AERCAP IRELAND CAPITAL DAC / A	4.450% 04/03/2026 DD 04/03/19	1,000,000	973,400	994,750
AERCAP IRELAND CAPITAL DAC / A	2.450% 10/29/2026 DD 10/29/21	1,100,000	1,018,995	1,052,986
AES CORP/THE	5.450% 06/01/2028 DD 05/17/23	3,500,000	3,561,312	3,518,655
AES CORP/THE 144A	3.950% 07/15/2030 DD 05/27/20	2,013,000	1,865,343	1,855,583
AETNA INC	4.500% 05/15/2042 DD 05/04/12	360,000	315,828	292,230
AGCO CORP	5.800% 03/21/2034 DD 03/21/24	1,395,000	1,391,234	1,402,463
AIR LEASE CORP	3.250% 03/01/2025 DD 01/16/18	1,890,000	1,840,747	1,884,595
AIR LEASE CORP	2.875% 01/15/2026 DD 08/17/20	700,000	665,479	685,097
AIR LEASE CORP	5.200% 07/15/2031 DD 06/25/24	896,000	880,876	885,132

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AIRCATTLE LTD 144A	2.850% 01/26/2028 DD 01/26/21	3,489,000	3,180,877	3,246,026
AKER BP ASA 144A	3.100% 07/15/2031 DD 06/23/21	200,000	171,350	172,820
ALEXANDRIA REAL ESTATE EQUITE	1.875% 02/01/2033 DD 08/05/20	955,000	751,404	735,866
ALEXANDRIA REAL ESTATE EQUITE	2.950% 03/15/2034 DD 02/16/22	120,000	100,286	98,813
ALFA DESARROLLO SPA 144A	4.550% 09/27/2051 DD 09/20/21	198,208	154,478	146,087
ALFA DESARROLLO SPA 144A	4.550% 09/27/2051 DD 09/20/21	1,277,450	981,407	941,532
ALIMENTATION COUCHE-TARD 144A	5.617% 02/12/2054 DD 02/12/24	615,000	615,000	581,667
ALLIANT ENERGY FINANCE LL 144A	5.400% 06/06/2027 DD 06/06/23	265,000	264,849	266,733
ALLY FINANCIAL INC	VAR RT 06/13/2029 DD 06/13/23	665,000	688,222	692,990
ALLY FINANCIAL INC	8.000% 11/01/2031 DD 12/31/08	1,504,000	1,649,226	1,663,183
ALTRIA GROUP INC	3.400% 05/06/2030 DD 05/06/20	135,000	123,332	123,922
AMERICAN AIRLINES 2014-1 CLASS	3.700% 04/01/2028 DD 09/16/14	48,261	44,897	46,918
AMERICAN AIRLINES 2016-2 CLASS	3.650% 12/15/2029 DD 05/16/16	1,157,651	1,034,650	1,082,716
AMERICAN AIRLINES 2019-1 CLASS	3.850% 08/15/2029 DD 08/15/19	626,084	559,656	587,448
AMERICAN AIRLINES INC/AAD 144A	5.500% 04/20/2026 DD 03/24/21	555,000	551,004	553,785
AMERICAN AIRLINES INC/AAD 144A	5.750% 04/20/2029 DD 03/24/21	680,000	662,633	674,349
AMERICAN CREDIT ACCEP 1 A 144A	5.610% 01/12/2027 DD 01/31/24	147,579	147,573	147,734
AMERICAN ELECTRIC POWER CO INC	5.699% 08/15/2025 DD 06/02/23	750,000	755,085	753,248
AMERICAN ELECTRIC POWER CO INC	5.699% 08/15/2025 DD 06/02/23	1,611,000	1,621,923	1,617,976
AMERICAN HONDA FINANCE CORP	VAR RT 05/21/2026 DD 11/21/24	390,000	390,000	390,218
AMERICAN HONDA FINANCE CORP	VAR RT 05/21/2026 DD 11/21/24	1,050,000	1,050,000	1,050,588
AMERICAN TOWER CORP	2.400% 03/15/2025 DD 01/10/20	750,000	724,598	746,040
AMERICAN TOWER CORP	5.200% 02/15/2029 DD 03/07/24	785,000	782,158	789,561
AMERICAN TOWER CORP	2.400% 03/15/2025 DD 01/10/20	465,000	449,250	462,545
AMERICAN TOWER CORP	2.950% 01/15/2025 DD 06/13/19	441,000	430,319	440,718
AMERICAN TOWER CORP	3.800% 08/15/2029 DD 06/13/19	2,475,000	2,348,135	2,344,766
AMERICAN TOWER CORP	5.550% 07/15/2033 DD 05/25/23	648,000	671,658	653,333
AMERICAN TOWER CORP	4.000% 06/01/2025 DD 05/07/15	1,000,000	980,206	995,330
AMERICAN WATER CAPITAL CORP	3.450% 06/01/2029 DD 05/13/19	485,000	458,960	456,613
AMGEN INC	5.750% 03/02/2063 DD 03/02/23	915,000	946,575	880,477
AMGEN INC	5.250% 03/02/2033 DD 03/02/23	725,000	744,350	719,976
AMGEN INC	5.250% 03/02/2030 DD 03/02/23	1,400,000	1,441,533	1,413,328
ANTOFAGASTA PLC 144A	6.250% 05/02/2034 DD 05/02/24	1,255,000	1,274,920	1,274,352
AON NORTH AMERICA INC	5.125% 03/01/2027 DD 03/01/24	420,000	419,181	422,852
APPALACHIAN POWER CO	5.650% 04/01/2034 DD 03/20/24	1,220,000	1,216,279	1,224,429
APPOLOVIN CORP	5.375% 12/01/2031 DD 12/05/24	927,000	925,832	928,057
AREIT 2022-CRE7 LL CRE7 A 144A	VAR RT 06/17/2039 DD 06/16/22	1,499,941	1,508,051	1,504,020
ARES CAPITAL CORP	3.250% 07/15/2025 DD 01/15/20	200,000	194,106	198,062
ARES CAPITAL CORP	3.250% 07/15/2025 DD 01/15/20	255,000	247,485	252,529
ARES XXXVII CLO L 4A A1RR 144A	VAR RT 10/15/2030 DD 06/18/24	678,416	678,416	679,067
ARI FLEET LEASE TRUS A A3 144A	0.680% 03/15/2030 DD 05/25/21	209,412	205,032	209,178
ARIZONA PUBLIC SERVICE CO	2.200% 12/15/2031 DD 08/16/21	1,605,000	1,307,947	1,315,201
ARIZONA PUBLIC SERVICE CO	5.700% 08/15/2034 DD 05/09/24	1,155,000	1,151,835	1,167,821
ARIZONA PUBLIC SERVICE CO	3.750% 05/15/2046 DD 05/06/16	450,000	343,431	332,856
ARIZONA PUBLIC SERVICE CO	5.700% 08/15/2034 DD 05/09/24	1,900,000	1,895,060	1,921,090
ARTHUR J GALLAGHER & CO	4.600% 12/15/2027 DD 12/19/24	200,000	199,836	199,138
ARTHUR J GALLAGHER & CO	4.850% 12/15/2029 DD 12/19/24	295,000	294,770	293,507
ARTHUR J GALLAGHER & CO	4.600% 12/15/2027 DD 12/19/24	210,000	209,828	209,095
ARTHUR J GALLAGHER & CO	5.000% 02/15/2032 DD 12/19/24	1,153,000	1,153,635	1,137,123
ASSTEAD CAPITAL INC 144A	4.000% 05/01/2028 DD 11/04/19	1,000,000	941,550	961,120
ASSURANT INC	2.650% 01/15/2032 DD 06/14/21	792,000	658,053	663,284
AT&T INC	3.500% 09/15/2053 DD 03/15/21	1,657,000	1,207,936	1,116,354
AT&T INC	3.500% 09/15/2053 DD 03/15/21	210,000	153,088	141,481
AT&T INC	3.650% 09/15/2059 DD 03/15/21	694,000	499,534	460,899
AT&T INC	3.800% 12/01/2057 DD 06/01/21	117,000	87,363	80,887
AT&T INC	5.400% 02/15/2034 DD 06/02/23	240,000	242,297	240,907
AT&T INC	3.500% 09/15/2053 DD 03/15/21	694,000	505,919	467,562
AT&T INC	4.350% 03/01/2029 DD 02/19/19	2,500,000	2,435,037	2,447,150
ATHENE HOLDING LTD	VAR RT 10/15/2054 DD 10/10/24	415,000	415,000	412,680
ATLASSIAN CORP	5.500% 05/15/2034 DD 05/15/24	1,477,000	1,506,631	1,485,094
AUSTRALIA & NEW ZEALAND B 144A	VAR RT 09/30/2035 DD 09/30/24	1,855,000	1,855,000	1,778,092
AUTONATION INC	4.750% 06/01/2030 DD 05/22/20	930,000	898,603	897,785
AUTOZONE INC	1.650% 01/15/2031 DD 08/14/20	140,000	113,789	115,233
AVIATION CAPITAL GROUP LL 144A	1.950% 01/30/2026 DD 01/15/21	890,000	825,164	861,725
AVIATION CAPITAL GROUP LL 144A	1.950% 01/30/2026 DD 01/15/21	715,000	662,912	692,284
AVIATION CAPITAL GROUP LL 144A	5.375% 07/15/2029 DD 06/24/24	948,000	940,852	948,474
AVIATION CAPITAL GROUP LL 144A	4.125% 08/01/2025 DD 08/01/18	1,200,000	1,166,602	1,193,004
AVOLON 6/23 B6 COV-LITE TLB	0.000% 06/09/2028 DD 06/06/23	1,941,000	1,942,438	1,938,845
AVOLON HOLDINGS FUNDING L 144A	3.250% 02/15/2027 DD 01/14/20	1,470,000	1,360,514	1,412,317
AVOLON HOLDINGS FUNDING L 144A	2.125% 02/21/2026 DD 01/21/21	1,010,000	936,240	976,832
AVOLON HOLDINGS FUNDING L 144A	5.750% 11/15/2029 DD 05/15/24	1,585,000	1,572,209	1,604,163
AVOLON HOLDINGS FUNDING L 144A	2.528% 11/18/2027 DD 08/18/21	54,000	47,874	50,068
AVOLON HOLDINGS FUNDING L 144A	2.125% 02/21/2026 DD 01/21/21	4,350,000	4,075,657	4,207,146
AVOLON HOLDINGS FUNDING L 144A	2.528% 11/18/2027 DD 08/18/21	52,000	46,020	48,214
BACARDI LTD 144A	4.450% 05/15/2025 DD 04/30/18	1,000,000	974,802	998,210
BAE SYSTEMS PLC 144A	5.000% 03/26/2027 DD 03/26/24	200,000	199,182	200,872
BAE SYSTEMS PLC 144A	5.000% 03/26/2027 DD 03/26/24	230,000	229,059	231,003
BAIN CAPITAL CREDIT 4A C 144A	VAR RT 10/21/2036 DD 09/26/23	670,000	676,030	676,030
BANCO BTG PACTUAL SA/CAYM 144A	2.750% 01/11/2026 DD 01/11/21	1,300,000	1,225,458	1,252,797
BANCO SANTANDER SA	5.294% 08/18/2027 DD 08/18/22	1,800,000	1,807,254	1,812,060
BANCO SANTANDER SA	6.350% 03/14/2034 DD 03/14/24	800,000	800,000	811,288
BANK 2019-BNK19 BN19 C	VAR RT 08/15/2061 DD 08/01/19	1,535,000	1,184,363	1,218,790
BANK 2019-BNK20 BN20 C	VAR RT 09/15/2062 DD 09/01/19	625,000	442,188	470,088
BANK 2020-BNK25 BN25 D 144A	2.500% 01/15/2063 DD 02/01/20	1,955,000	1,325,200	1,405,098
BANK OF MONTREAL	VAR RT 12/15/2032 DD 12/12/17	1,571,000	1,446,231	1,503,321
BARCLAYS PLC	5.200% 05/12/2026 DD 05/12/16	580,000	576,474	580,644
BARCLAYS PLC	VAR RT 12/31/2049 DD 08/11/21	1,300,000	1,010,516	1,169,142
BARCLAYS PLC	VAR RT 12/31/2049 DD 08/08/22	925,000	907,730	956,977
BARCLAYS PLC	VAR RT 09/10/2030 DD 09/10/24	1,980,000	1,980,000	1,941,647

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BARCLAYS PLC	VAR RT 09/13/2027 DD 09/13/23	1,180,000	1,214,857	1,208,462
BARCLAYS PLC	VAR RT 09/10/2030 DD 09/10/24	385,000	389,116	377,543
BARCLAYS PLC	VAR RT 09/13/2027 DD 09/13/23	2,018,000	2,077,612	2,066,674
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	1,000,000	977,087	997,390
BARCLAYS PLC	VAR RT 03/10/2032 DD 03/10/21	3,900,000	3,271,323	3,305,718
BARCLAYS PLC	VAR RT 11/02/2028 DD 11/02/22	1,200,000	1,273,142	1,272,096
BARCLAYS PLC	VAR RT 09/13/2029 DD 09/13/23	2,400,000	2,500,752	2,497,008
BAT CAPITAL CORP	6.343% 08/02/2030 DD 08/02/23	140,000	147,175	147,270
BAT CAPITAL CORP	4.390% 08/15/2037 DD 08/15/18	845,000	704,442	729,742
BAT CAPITAL CORP	2.726% 03/25/2031 DD 09/25/20	680,000	571,105	587,126
BAT CAPITAL CORP	6.343% 08/02/2030 DD 08/02/23	2,825,000	2,973,019	2,971,702
BAT CAPITAL CORP	5.834% 02/20/2031 DD 02/20/24	560,000	560,000	572,656
BAT INTERNATIONAL FINANCE PLC	4.448% 03/16/2028 DD 03/16/22	525,000	516,464	516,579
BAT INTERNATIONAL FINANCE PLC	1.668% 03/25/2026 DD 09/25/20	600,000	557,532	577,212
BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	332,000	326,313	330,878
BAYER CORP/NJ 144A	6.650% 02/15/2028 DD 02/12/98	571,000	597,563	589,209
BAYER US FINANCE LLC 144A	6.375% 11/21/2030 DD 11/21/23	974,000	1,001,574	1,002,217
BBCMS 2018-TALL MO TALL D 144A	VAR RT 03/15/2037 DD 03/28/18	1,690,000	1,327,100	1,447,046
BBCMS MORTGAGE TRUS C16 D 144A	VAR RT 06/15/2055 DD 06/01/22	1,385,000	812,389	841,152
BEAR STEARNS ALT-A TRUS 4 23A2	VAR RT 05/25/2035 DD 04/01/05	4,984	4,652	4,694
BEAR STEARNS ARM TRUST 11 1A1	VAR RT 02/25/2033 DD 12/01/02	25	25	25
BEAR STEARNS ARM TRUST 11 1A2	VAR RT 02/25/2033 DD 12/01/02	870	649	671
BEAR STEARNS ASSET BAC HE10 M1	VAR RT 12/25/2034 DD 11/30/04	454,988	457,265	452,453
BENCHMARK 2018-B3 MORTGAG B3 C	VAR RT 04/10/2051 DD 04/01/18	1,835,000	1,489,824	1,585,513
BENCHMARK 2018-B6 MO B6 D 144A	VAR RT 10/10/2051 DD 10/01/18	1,412,000	1,010,449	1,057,913
BENCHMARK 2019-B10 MORTG B10 C	3.750% 03/15/2062 DD 04/01/19	1,275,000	992,109	1,055,624
BENCHMARK 2019-B14 MORTG B14 C	VAR RT 12/15/2062 DD 11/01/19	2,615,000	1,908,753	1,937,924
BENCHMARK 2019-B9 MORTGAG B9 C	VAR RT 03/15/2052 DD 02/01/19	1,640,000	1,333,143	1,383,356
BERRY GLOBAL INC	1.570% 01/15/2026 DD 07/15/21	1,040,000	966,430	1,003,631
BERRY PLASTICS 10/23 AA TL	0.000% 07/01/2029 DD 09/27/23	1,901,997	1,894,992	1,903,652
BLACK HILLS CORP	6.000% 01/15/2035 DD 05/16/24	1,305,000	1,302,220	1,347,413
BLACKSTONE SECURED LENDING FUN	5.875% 11/15/2027 DD 05/20/24	285,000	282,945	289,477
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 01/12/22	1,480,000	1,293,135	1,390,904
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 02/25/21	1,730,000	1,393,463	1,458,321
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	1,125,000	989,674	1,003,534
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	285,000	250,717	254,229
BNP PARIBAS SA 144A	VAR RT 03/01/2033 DD 03/01/18	943,000	883,374	899,490
BNP PARIBAS SA 144A	VAR RT 01/13/2027 DD 01/13/21	700,000	645,708	673,820
BOEING CO/THE	6.528% 05/01/2034 DD 11/01/24	920,000	920,000	964,096
BOEING CO/THE	3.900% 05/01/2049 DD 05/02/19	205,000	162,844	142,901
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	1,210,000	1,188,704	1,152,223
BOEING CO/THE	2.196% 02/04/2026 DD 02/04/21	970,000	916,854	940,658
BOEING CO/THE	5.805% 05/01/2050 DD 05/04/20	12,150,000	11,626,060	11,278,238
BOEING CO/THE	6.388% 05/01/2031 DD 11/01/24	1,413,000	1,413,000	1,478,210
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	1,500,000	1,556,655	1,428,375
BOEING CO/THE	2.196% 02/04/2026 DD 02/04/21	400,000	378,084	387,900
BOOZ ALLEN HAMILTON INC	5.950% 08/04/2033 DD 08/04/23	480,000	507,072	490,685
BPCE SA 144A	VAR RT 10/19/2029 DD 10/19/23	575,000	605,975	597,638
BPCE SA 144A	VAR RT 10/19/2027 DD 10/19/21	1,075,000	976,100	1,016,972
BPCE SA 144A	2.375% 01/14/2025 DD 01/14/20	295,000	285,238	294,755
BPCE SA 144A	2.375% 01/14/2025 DD 01/14/20	1,500,000	1,452,259	1,498,755
BPCE SA 144A	VAR RT 01/18/2027 DD 01/18/23	1,700,000	1,713,923	1,713,294
BRASKEM NETHERLANDS FINAN 144A	4.500% 01/10/2028 DD 10/10/17	380,000	311,136	347,567
BROADCOM INC	5.050% 07/12/2029 DD 07/12/24	1,245,000	1,243,369	1,249,382
BROADCOM INC	4.800% 10/15/2034 DD 10/02/24	1,376,000	1,373,152	1,327,964
BROADCOM INC	4.110% 09/15/2028 DD 05/21/20	824,000	804,930	805,163
BROADCOM INC 144A	3.419% 04/15/2033 DD 03/31/21	775,000	682,124	678,559
BROADCOM INC 144A	3.137% 11/15/2035 DD 09/30/21	235,000	193,393	191,955
BROADCOM INC 144A	4.150% 04/15/2032 DD 04/14/22	851,000	804,059	798,587
BROADCOM INC 144A	2.450% 02/15/2031 DD 01/19/21	800,000	684,883	690,032
BROADCOM INC 144A	3.137% 11/15/2035 DD 09/30/21	238,000	195,955	194,406
BROOKFIELD CAPITAL FINANCE LLC	6.087% 06/14/2033 DD 06/14/23	2,100,000	2,194,563	2,174,256
BROOKLYN UNION GAS CO/THE 144A	6.388% 09/15/2033 DD 09/15/23	1,135,000	1,187,097	1,185,814
BX TRUST 2021-ARIA ARIA F 144A	VAR RT 10/15/2036 DD 10/28/21	1,540,000	1,502,944	1,535,688
CADENCE DESIGN SYSTEMS INC	4.700% 09/10/2034 DD 09/10/24	941,000	939,212	902,504
CAIXABANK SA 144A	VAR RT 09/13/2027 DD 09/13/23	515,000	528,143	528,462
CALPINE CORP 144A	5.125% 03/15/2028 DD 12/27/19	1,380,000	1,317,539	1,338,324
CANADIAN NATURAL RESOURCE 144A	5.000% 12/15/2029 DD 12/06/24	425,000	424,864	420,606
CANTOR FITZGERALD LP 144A	7.200% 12/12/2028 DD 12/12/23	1,415,000	1,449,428	1,478,845
CAPITAL ONE FINANCIAL CORP	VAR RT 06/08/2029 DD 06/08/23	1,290,000	1,325,191	1,332,299
CAPITAL ONE FINANCIAL CORP	VAR RT 02/01/2035 DD 02/01/24	600,000	608,172	609,786
CAPITAL ONE FINANCIAL CORP	VAR RT 07/24/2026 DD 07/27/22	3,000,000	2,965,860	2,997,720
CAPITAL ONE FINANCIAL CORP	VAR RT 02/01/2029 DD 02/01/23	900,000	897,759	906,183
CAPITAL ONE PRIME AUTO RE 2 A3	3.660% 05/17/2027 DD 08/10/22	685,493	672,560	681,812
CARLYLE GLOBAL MA 1A A1R2 144A	VAR RT 04/17/2031 DD 04/06/18	883,087	882,616	884,440
CARMAX AUTO OWNER TRUST 2 1 A3	4.750% 10/15/2027 DD 01/25/23	929,397	925,621	930,931
CARMAX AUTO OWNER TRUST 20 1 C	0.940% 12/15/2026 DD 01/27/21	400,000	376,548	396,736
CARVANA AUTO RECEIV P1 A2 144A	5.500% 08/10/2027 DD 03/19/24	366,177	366,157	367,140
CD 2017-CD4 MORTGAG CD4 D 144A	3.300% 05/10/2050 DD 05/01/17	3,090,000	2,417,507	2,557,099
CD 2017-CD4 MORTGAGE TRU CD4 C	VAR RT 05/10/2050 DD 05/01/17	1,190,000	1,057,878	1,075,201
CD 2018-CD7 MORTGAGE T CD7 ASB	4.213% 08/15/2051 DD 08/01/18	1,448,812	1,412,140	1,434,614
CELANESE US HOLDINGS LLC	STEP 11/15/2033 DD 08/24/2023	1,720,000	1,787,358	1,786,100
CENOVUS ENERGY INC	6.750% 11/15/2039 DD 05/15/10	20,000	21,855	21,445
CENOVUS ENERGY INC	3.750% 02/15/2052 DD 09/13/21	90,000	66,430	62,239
CENTENE CORP	3.375% 02/15/2030 DD 02/13/20	2,080,000	1,865,365	1,852,614
CENTENE CORP	2.450% 07/15/2028 DD 07/01/21	2,002,000	1,789,314	1,804,763
CENTEX HOME EQUITY LOAN T D M5	VAR RT 10/25/2035 DD 10/12/05	746,245	738,868	741,447
CF HIPPOLYTA ISSUER 1A A1 144A	1.530% 03/15/2061 DD 03/18/21	7,162,601	6,417,289	6,790,361
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	173,000	171,386	172,798

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CHARTER COMMUNICATIONS OPERATI	5.050% 03/30/2029 DD 01/17/19	710,000	686,968	694,756
CHARTER COMMUNICATIONS OPERATI	5.125% 07/01/2049 DD 07/10/19	860,000	669,218	676,373
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	108,000	106,992	107,874
CHENIERE CORPUS CHRISTI HOLDIN	2.742% 12/31/2039 DD 12/31/21	1,355,000	1,079,556	1,080,030
CHENIERE ENERGY INC	4.625% 10/15/2028 DD 04/15/21	1,000,000	968,241	979,210
CHESAPEAKE FUNDING 1A A1 144A	5.520% 05/15/2036 DD 04/17/24	416,071	416,071	420,565
CHESAPEAKE FUNDING 1A A1 144A	5.520% 05/15/2036 DD 04/17/24	582,500	582,499	588,791
CHEVY CHASE FUNDING 2A A1 144A	VAR RT 05/25/2035 DD 06/10/04	130,283	122,475	124,413
CHEVY CHASE FUNDING 3A A1 144A	VAR RT 07/25/2036 DD 09/20/05	26,208	23,306	23,926
CITIGROUP INC	5.500% 09/13/2025 DD 09/13/13	1,981,000	1,990,430	1,988,944
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	450,000	435,546	441,153
CITIGROUP INC	VAR RT 09/19/2039 DD 09/19/24	1,535,000	1,535,000	1,463,853
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	2,065,000	1,960,305	1,972,054
CITIGROUP INC	VAR RT 02/13/2035 DD 02/13/24	125,000	121,059	124,568
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	3,361,000	3,255,080	3,294,923
CITIGROUP INC	VAR RT 02/13/2035 DD 02/13/24	1,510,000	1,510,000	1,504,775
CITIZENS FINANCIAL GROUP INC	VAR RT 07/23/2032 DD 07/23/24	1,000,000	1,005,770	1,003,720
CLEVELAND ELECTRIC ILLUMI 144A	4.550% 11/15/2030 DD 11/02/18	500,000	465,865	481,695
CNA FINANCIAL CORP	5.125% 02/15/2034 DD 02/09/24	90,000	88,856	88,388
COCA-COLA CONSOLIDATED INC	5.450% 06/01/2034 DD 05/29/24	643,000	642,312	647,623
COLUMBIA PIPELINES OPERAT 144A	6.544% 11/15/2053 DD 08/08/23	1,160,000	1,282,426	1,217,432
COLUMBIA PIPELINES OPERAT 144A	5.927% 08/15/2030 DD 08/08/23	175,000	181,197	180,198
COMCAST CORP	2.887% 11/01/2051 DD 05/01/22	244,000	165,874	147,034
COMCAST CORP	2.937% 11/01/2056 DD 05/01/22	323,000	213,551	188,680
COMERICA INC	VAR RT 01/30/2030 DD 01/30/24	1,385,000	1,381,338	1,400,207
COMERICA INC	VAR RT 01/30/2030 DD 01/30/24	760,000	751,290	768,345
COMISION FEDERAL DE ELECT 144A	3.348% 02/09/2031 DD 02/09/21	1,175,000	978,105	973,570
COMISION FEDERAL DE ELECT 144A	4.688% 05/15/2029 DD 02/15/22	400,000	375,800	375,716
COMM 2014-CCRE17 MORTGA CR17 C	VAR RT 05/10/2047 DD 05/01/14	955,000	885,763	871,208
COMM 2015-CCRE22 MORTGA CR22 C	VAR RT 03/10/2048 DD 03/01/15	1,765,000	1,606,639	1,542,434
CONE TRUST 2024-DF DFW1 D 144A	VAR RT 08/15/2041 DD 07/30/24	1,170,000	1,167,075	1,170,000
CONNECTICUT AVENU R01 1M2 144A	VAR RT 12/25/2042 DD 01/17/23	500,000	534,844	533,515
CONNECTICUT AVENU R02 1B1 144A	VAR RT 02/25/2044 DD 03/13/24	1,635,000	1,638,369	1,661,994
CONNECTICUT AVENU R02 1M1 144A	VAR RT 01/25/2043 DD 02/10/23	898,977	917,518	919,797
CONNECTICUT AVENU R03 2M2 144A	VAR RT 03/25/2044 DD 04/17/24	2,275,000	2,274,575	2,299,024
CONNECTICUT AVENU R03 2M2 144A	VAR RT 04/25/2043 DD 05/03/23	1,100,000	1,181,813	1,183,006
CONNECTICUT AVENU R04 1M1 144A	VAR RT 05/25/2043 DD 05/31/23	725,411	740,674	742,023
CONNECTICUT AVENU R04 1M2 144A	VAR RT 05/25/2044 DD 05/30/24	485,000	485,000	486,775
CONNECTICUT AVENU R06 1M1 144A	VAR RT 09/25/2044 DD 09/26/24	214,850	214,850	215,052
CONNECTICUT AVENU R06 1M1 144A	VAR RT 07/25/2043 DD 07/26/23	697,147	700,660	699,677
CONNECTICUT AVENU R06 1M1 144A	VAR RT 09/25/2044 DD 09/26/24	286,467	286,467	286,736
CONNECTICUT AVENU R07 2M2 144A	VAR RT 09/25/2043 DD 10/11/23	1,685,000	1,751,347	1,774,912
CONSTELLATION BRANDS INC	4.400% 11/15/2025 DD 10/29/18	1,000,000	984,077	997,690
CONTINENTAL RESOURCES INC 144A	2.268% 11/15/2026 DD 11/22/21	300,000	276,279	284,829
CONTINENTAL RESOURCES INC 144A	5.750% 01/15/2031 DD 11/25/20	1,859,000	1,848,181	1,836,655
CONTINENTAL RESOURCES INC/OK	4.900% 06/01/2044 DD 05/19/14	1,279,000	1,039,917	1,035,645
COTERRA ENERGY INC	5.600% 03/15/2034 DD 03/13/24	1,443,000	1,438,960	1,431,442
COTY INC/HFC PRESTIGE PRO 144A	4.750% 01/15/2029 DD 11/30/21	2,380,000	2,293,725	2,267,712
COX COMMUNICATIONS INC 144A	3.500% 08/15/2027 DD 08/07/17	1,000,000	952,430	966,760
CREDIT AGRICOLE SA 144A	VAR RT 12/31/2049 DD 01/11/22	1,676,000	1,421,835	1,502,081
CREDIT AGRICOLE SA 144A	4.375% 03/17/2025 DD 03/17/15	1,000,000	973,444	997,890
CRH SMW FINANCE DAC	5.200% 05/21/2029 DD 05/21/24	1,030,000	1,029,413	1,037,189
CROWN CASTLE INC	3.300% 07/01/2030 DD 04/03/20	3,648,000	3,276,513	3,314,281
CROWN CASTLE INC	2.100% 04/01/2031 DD 02/16/21	869,000	708,513	719,480
CSAIL 2015-C1 COMMERCIAL C1 C	VAR RT 04/15/2050 DD 03/01/15	1,615,000	1,463,594	1,436,785
CUBESMART LP	4.000% 11/15/2025 DD 10/26/15	670,000	656,285	665,250
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	250,000	237,275	210,475
CVS HEALTH CORP	3.250% 08/15/2029 DD 08/15/19	320,000	298,323	291,411
CVS HEALTH CORP	5.000% 02/20/2026 DD 02/21/23	1,000,000	997,350	999,080
CVS HEALTH CORP	5.550% 06/01/2031 DD 05/09/24	4,000,000	3,997,287	3,970,760
DANSKE BANK A/S 144A	VAR RT 04/01/2028 DD 04/01/22	4,559,000	4,410,833	4,492,940
DBJPM 16-C1 MORTGAGE TRUS C1 C	VAR RT 05/10/2049 DD 04/01/16	1,745,000	1,509,886	1,533,872
DELL INTERNATIONAL LLC / EMC C	6.020% 06/15/2026 DD 06/15/21	570,000	580,135	578,225
DELL INTERNATIONAL LLC / EMC C	8.100% 07/15/2036 DD 01/15/21	467,000	575,680	553,993
DELL INTERNATIONAL LLC / EMC C	6.020% 06/15/2026 DD 06/15/21	608,000	619,455	616,773
DELTA AIR LINES INC / SKY 144A	4.500% 10/20/2025 DD 09/23/20	360,000	354,607	357,743
DELTA AIR LINES INC / SKY 144A	4.750% 10/20/2028 DD 09/23/20	1,905,000	1,874,101	1,879,244
DELTA AIR LINES INC / SKY 144A	4.500% 10/20/2025 DD 09/23/20	166,000	161,494	164,959
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 05/28/2032 DD 05/28/21	1,820,000	1,578,781	1,560,213
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2027 DD 11/16/21	1,605,000	1,554,683	1,610,810
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 02/08/2028 DD 02/08/24	200,000	200,000	202,120
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/13/2027 DD 07/13/23	150,000	155,736	154,574
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 01/18/2029 DD 01/18/23	1,600,000	1,679,582	1,661,728
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 09/11/2030 DD 09/11/24	1,300,000	1,300,000	1,271,049
DEUTSCHE TELEKOM INTERNAT 144A	4.875% 03/06/2042 DD 03/06/12	418,000	400,799	376,873
DIAMONDBACK ENERGY INC	3.250% 12/01/2026 DD 12/05/19	695,000	673,969	676,722
DIAMONDBACK ENERGY INC	6.250% 03/15/2033 DD 10/28/22	920,000	967,325	956,809
DIGITAL REALTY TRUST LP	4.450% 07/15/2028 DD 06/21/18	1,730,000	1,690,054	1,699,050
DISCOVERY COMMUNICATIONS LLC	3.950% 03/20/2028 DD 09/21/17	836,000	788,507	791,608
DOC DR LLC	3.950% 01/15/2028 DD 12/01/17	1,000,000	959,243	970,250
DOW CHEMICAL CO/THE	6.900% 05/15/2053 DD 10/26/22	105,000	126,654	115,743
DR HORTON INC	1.300% 10/15/2026 DD 08/05/21	500,000	453,825	470,405
DRIVE AUTO RECEIVABLES TRU 2 D	4.940% 05/17/2032 DD 09/25/24	1,520,000	1,519,720	1,491,774
DT AUTO OWNER TRUST 2A E 144A	2.970% 07/17/2028 DD 04/22/21	925,000	885,832	910,394
DT AUTO OWNER TRUST 3A E 144A	2.650% 09/15/2028 DD 08/12/21	1,920,000	1,788,154	1,867,296
DT MIDSTREAM INC 144A	4.300% 04/15/2032 DD 04/11/22	1,355,000	1,216,194	1,236,573
DTE ENERGY CO	5.850% 06/01/2034 DD 05/03/24	1,260,000	1,259,055	1,293,806
DUKE ENERGY CORP	3.950% 08/15/2047 DD 08/10/17	65,000	51,856	48,458
DUKE ENERGY FLORIDA LLC	1.750% 06/15/2030 DD 06/11/20	1,160,000	969,354	983,912

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DUPONT DE NEMOURS INC	4.493% 11/15/2025 DD 11/28/18	800,000	791,713	798,016
DUPONT DE NEMOURS INC	4.725% 11/15/2028 DD 11/28/18	670,000	682,911	666,684
DUPONT DE NEMOURS INC	5.419% 11/15/2048 DD 11/28/18	60,000	61,258	59,815
ECOPETROL SA	8.625% 01/19/2029 DD 07/06/23	395,000	420,904	418,929
ELECTRICITE DE FRANCE SA 144A	4.875% 09/21/2038 DD 09/21/18	1,000,000	932,854	892,700
ELECTRICITE DE FRANCE SA 144A	5.700% 05/23/2028 DD 05/23/23	1,300,000	1,346,709	1,320,228
ELEVANCE HEALTH INC	4.950% 11/01/2031 DD 10/31/24	1,930,000	1,925,368	1,898,116
ELEVANCE HEALTH INC	3.650% 12/01/2027 DD 11/21/17	130,000	125,921	126,571
ELEVANCE HEALTH INC	2.875% 09/15/2029 DD 09/09/19	165,000	151,455	150,150
EMPRESA NACIONAL DEL PETR 144A	3.450% 09/16/2031 DD 09/16/21	635,000	533,705	543,878
ENBRIDGE INC	5.300% 04/05/2029 DD 04/05/24	1,455,000	1,454,680	1,470,030
ENEL FINANCE INTERNATIONA 144A	5.125% 06/26/2029 DD 06/26/24	1,150,000	1,137,097	1,148,413
ENEL FINANCE INTERNATIONA 144A	5.125% 06/26/2029 DD 06/26/24	892,000	881,992	890,769
ENERGY TRANSFER LP	5.350% 05/15/2045 DD 11/17/14	840,000	782,578	757,008
ENERGY TRANSFER LP	5.950% 05/15/2054 DD 01/25/24	5,600,000	5,788,501	5,413,800
ENERGY TRANSFER LP	4.750% 01/15/2026 DD 06/23/15	700,000	693,516	698,950
ENERGY TRANSFER LP	4.750% 01/15/2026 DD 06/23/15	1,000,000	981,574	998,500
ENERGY TRANSFER LP	2.900% 05/15/2025 DD 01/22/20	1,000,000	969,317	992,300
ENI SPA 144A	5.700% 10/01/2040 DD 10/01/10	1,213,000	1,180,479	1,140,814
ENTERGY CORP	0.900% 09/15/2025 DD 08/26/20	1,748,000	1,625,168	1,699,965
ENTERGY CORP	2.400% 06/15/2031 DD 03/05/21	1,300,000	1,090,538	1,097,395
ENTERPRISE PRODUCTS OPERATING	4.250% 02/15/2048 DD 02/15/18	195,000	171,932	156,665
EQT CORP	VAR RT 02/01/2030 DD 01/21/20	1,928,000	2,069,207	2,047,960
EQT CORP	5.750% 02/01/2034 DD 01/19/24	916,000	915,286	911,878
EQT CORP 144A	3.125% 05/15/2026 DD 05/17/21	520,000	495,357	505,950
EQUIFIRST MORTGAGE LOAN T 2 M1	VAR RT 09/25/2033 DD 09/30/03	360,319	352,946	356,182
EQUINIX INC	1.250% 07/15/2025 DD 06/22/20	950,000	899,232	931,684
EQUINOR ASA	3.250% 11/18/2049 DD 11/18/19	174,000	132,407	119,087
EVEREST REINSURANCE HOLDINGS I	3.500% 10/15/2050 DD 10/07/20	200,000	147,530	135,576
EXELON CORP	5.625% 06/15/2035 DD 06/09/05	350,000	361,050	351,425
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	900,000	873,038	896,076
EXETER AUTOMOBILE RE 2A E 144A	2.900% 07/17/2028 DD 06/02/21	1,550,000	1,446,770	1,505,655
EXETER AUTOMOBILE RE 2A E 144A	7.190% 09/15/2027 DD 06/10/20	1,322,672	1,332,711	1,326,164
EXETER AUTOMOBILE RECEIVA 4A D	6.950% 12/17/2029 DD 08/30/23	405,000	413,416	415,980
EXPEDIA GROUP INC 144A	6.250% 05/01/2025 DD 05/05/20	308,000	299,137	308,209
FACTSET RESEARCH SYSTEMS INC	3.450% 03/01/2032 DD 03/01/22	924,000	828,699	814,950
FAIRFAX FINANCIAL HOLDINGS LTD	5.625% 08/16/2032 DD 02/16/23	150,000	149,484	151,823
FAIRFAX FINANCIAL HOLDINGS LTD	4.850% 04/17/2028 DD 10/17/18	300,000	290,333	297,858
FAIRFAX FINANCIAL HOLDINGS LTD	3.375% 03/03/2031 DD 09/03/21	200,000	176,017	178,504
FAIDELTY NATIONAL FINANCIAL IN	3.400% 06/15/2030 DD 06/12/20	600,000	534,430	544,254
FIEMEX ENERGIA - BANCO AC 144A	7.250% 01/31/2041 DD 09/18/24	479,000	479,000	468,917
FIFTH THIRD BANCORP	VAR RT 07/28/2030 DD 07/28/22	2,640,000	2,582,078	2,587,332
FIFTH THIRD BANCORP	VAR RT 09/06/2030 DD 09/06/24	1,765,000	1,765,000	1,740,890
FIFTH THIRD BANCORP	VAR RT 07/27/2029 DD 07/27/23	235,000	244,889	243,787
FIFTH THIRD BANCORP	VAR RT 07/28/2030 DD 07/28/22	1,000,000	985,959	980,050
FIRST HORIZON BANK	5.750% 05/01/2030 DD 04/27/20	1,785,000	1,683,862	1,776,093
FIRST HORIZON CORP	4.000% 05/26/2025 DD 05/26/20	1,350,000	1,305,855	1,343,709
FIRSTENERGY TRANSMISSION 144A	5.000% 01/15/2035 DD 09/05/24	479,000	478,186	463,174
FISERV INC	3.850% 06/01/2025 DD 05/22/15	750,000	735,938	746,370
FISERV INC	3.500% 07/01/2029 DD 06/24/19	760,000	715,669	713,009
FISERV INC	3.850% 06/01/2025 DD 05/22/15	465,000	456,281	462,749
FISERV INC	3.200% 07/01/2026 DD 06/24/19	1,000,000	962,950	978,090
FLAGSHIP CREDIT AUTO 1 A3 144A	5.010% 08/16/2027 DD 02/08/23	2,950,000	2,930,032	2,953,245
FLAGSHIP CREDIT AUTO 1 D 144A	6.300% 04/15/2030 DD 04/18/24	1,380,000	1,379,519	1,386,941
FLAGSHIP CREDIT AUTO 1 D 144A	3.640% 03/15/2028 DD 02/22/22	1,915,000	1,777,161	1,831,544
FLAGSHIP CREDIT AUTO 2 D 144A	5.800% 04/17/2028 DD 05/26/22	1,460,000	1,353,238	1,352,807
FLEX INTERMEDIATE HOLDCO 144A	3.363% 06/30/2031 DD 05/28/21	2,485,000	2,025,747	2,122,513
FLEX LTD	4.875% 06/15/2029 DD 06/06/19	1,000,000	974,729	979,630
FLORIDA GAS TRANSMISSION 144A	2.550% 07/01/2030 DD 06/24/20	250,000	214,405	218,348
FLORIDA GAS TRANSMISSION 144A	2.300% 10/01/2031 DD 09/29/21	345,000	283,666	282,324
FMC CORP	5.650% 05/18/2033 DD 05/18/23	890,000	885,532	880,548
FORD CREDIT AUTO LEASE TR A A3	4.940% 03/15/2026 DD 01/23/23	344,958	343,878	345,051
FORD CREDIT AUTO LEASE TR A A3	4.940% 03/15/2026 DD 01/23/23	123,725	123,338	123,758
FORD CREDIT AUTO OWNE 2 D 144A	2.600% 05/15/2034 DD 11/09/21	305,000	273,978	289,433
FORD MOTOR CO	4.750% 01/15/2043 DD 01/08/13	6,825,000	5,554,656	5,386,017
FORD MOTOR CREDIT CO LLC	4.134% 08/04/2025 DD 08/04/15	750,000	729,143	745,358
FORD MOTOR CREDIT CO LLC	4.125% 08/17/2027 DD 08/17/20	360,000	341,143	348,044
FORD MOTOR CREDIT CO LLC	2.700% 08/10/2026 DD 08/10/21	785,000	727,350	753,851
FORD MOTOR CREDIT CO LLC	2.300% 02/10/2025 DD 01/10/22	655,000	629,959	652,812
FORD MOTOR CREDIT CO LLC	6.950% 03/06/2026 DD 01/06/23	1,035,000	1,060,792	1,053,278
FORD MOTOR CREDIT CO LLC	7.200% 06/10/2030 DD 06/08/23	805,000	858,412	848,059
FORD MOTOR CREDIT CO LLC	7.350% 03/06/2030 DD 01/06/23	520,000	548,132	550,826
FORD MOTOR CREDIT CO LLC	5.800% 03/08/2029 DD 03/08/24	415,000	419,358	415,299
FORD MOTOR CREDIT CO LLC	4.134% 08/04/2025 DD 08/04/15	465,000	452,068	462,122
FORD MOTOR CREDIT CO LLC	4.542% 08/01/2026 DD 08/01/19	450,000	438,084	444,762
FORD MOTOR CREDIT CO LLC	2.700% 08/10/2026 DD 08/10/21	582,000	546,836	558,906
FORD MOTOR CREDIT CO LLC	6.125% 03/08/2034 DD 03/08/24	1,222,000	1,220,741	1,195,140
FORD MOTOR CREDIT CO LLC	6.054% 11/05/2031 DD 11/05/24	743,000	743,000	736,306
FORD MOTOR CREDIT CO LLC	3.375% 11/13/2025 DD 11/13/20	700,000	666,016	689,031
FREDDIE MAC STAC DNA2 M1A 144A	VAR RT 04/25/2043 DD 04/21/23	718,431	732,126	729,775
FREDDIE MAC STAC DNA2 M1A 144A	VAR RT 04/25/2043 DD 04/21/23	1,365,019	1,390,231	1,386,573
FREDDIE MAC STAC DNA2 M1B 144A	VAR RT 02/25/2042 DD 02/11/22	1,650,000	1,689,961	1,688,924
FREDDIE MAC STAC DNA3 M1B 144A	VAR RT 04/25/2042 DD 04/18/22	300,000	308,034	310,686
FREDDIE MAC STAC DNA3 M1B 144A	VAR RT 04/25/2042 DD 04/18/22	750,000	770,085	776,715
FREDDIE MAC STAC HQA1 M1B 144A	VAR RT 05/25/2043 DD 05/22/23	2,400,000	2,556,000	2,548,752
FREDDIE MAC STAC HQA1 M1B 144A	VAR RT 03/25/2042 DD 03/18/22	1,650,000	1,724,469	1,725,026
FREDDIE MAC STACR DNA1 A1 144A	VAR RT 02/25/2044 DD 02/09/24	364,823	364,823	367,322
FREDDIE MAC STACR DNA1 A1 144A	VAR RT 02/25/2044 DD 02/09/24	364,823	364,823	367,322
FREDDIE MAC STACR DNA1 B1 144A	VAR RT 01/25/2051 DD 01/29/21	1,825,000	1,848,397	1,943,935

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FREDDIE MAC STACR DNA2 A1 144A	VAR RT 05/25/2044 DD 05/21/24	746,290	746,290	749,066
FREDDIE MAC STACR DNA2 A1 144A	VAR RT 05/25/2044 DD 05/21/24	932,862	932,862	936,332
FREDDIE MAC STACR DNA2 B1 144A	VAR RT 08/25/2033 DD 03/09/21	2,385,000	2,521,525	2,663,663
FREDDIE MAC STACR DNA2 M1 144A	VAR RT 05/25/2044 DD 05/21/24	328,384	328,384	329,465
FREDDIE MAC STACR DNA2 M1 144A	VAR RT 05/25/2044 DD 05/21/24	410,480	410,480	411,831
FREDDIE MAC STACR DNA3 B1 144A	VAR RT 10/25/2033 DD 04/23/21	1,475,000	1,635,406	1,663,328
FREDDIE MAC STACR DNA5 B1 144A	VAR RT 01/25/2034 DD 07/23/21	3,435,000	3,466,259	3,686,820
FREDDIE MAC STACR DNA6 M1 144A	VAR RT 10/25/2041 DD 10/29/21	107,434	105,922	107,376
FREDDIE MAC STACR DNA6 M2 144A	VAR RT 09/25/2042 DD 09/16/22	2,350,000	2,615,840	2,609,229
FREDDIE MAC STACR HQA1 M2 144A	VAR RT 03/25/2044 DD 03/19/24	1,830,000	1,831,875	1,856,993
FREDDIE MAC STACR HQA2 M2 144A	VAR RT 07/25/2042 DD 07/29/22	2,960,000	3,209,071	3,265,472
FREDDIE MAC STACR HQA3 M2 144A	VAR RT 08/25/2042 DD 08/12/22	2,865,000	3,124,641	3,106,319
FREDDIE MAC STACR HQA4 M1 144A	VAR RT 12/25/2041 DD 12/10/21	1,178,019	1,169,699	1,178,019
FREDDIE MAC STACR HQA4 M2 144A	VAR RT 12/25/2041 DD 12/10/21	1,000,000	985,520	1,011,510
FS KKR CAPITAL CORP 144A	4.250% 02/14/2025 DD 02/14/20	1,000,000	997,180	998,230
GALAXY PIPELINE ASSETS B1 144A	3.250% 09/30/2040 DD 11/05/20	1,993,000	1,559,821	1,501,446
GAZPROM PJSC VIA GAZ CAPI 144A	4.950% 02/06/2028 DD 02/06/13	1,780,000	1,291,693	1,098,491
GENERAL MILLS INC	4.700% 01/30/2027 DD 01/30/24	110,000	109,890	109,960
GENERAL MILLS INC	4.700% 01/30/2027 DD 01/30/24	100,000	99,900	99,964
GENERAL MOTORS CO	6.125% 10/01/2025 DD 05/12/20	482,000	488,579	485,716
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	6,650,000	6,807,337	6,597,399
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	6,375,000	5,757,732	5,536,433
GENERAL MOTORS FINANCIAL CO IN	VAR RT 07/15/2027 DD 06/18/24	795,000	795,000	797,083
GENERAL MOTORS FINANCIAL CO IN	2.350% 01/08/2031 DD 01/08/21	1,636,000	1,354,526	1,368,579
GENERAL MOTORS FINANCIAL CO IN	2.700% 06/10/2031 DD 06/10/21	1,080,000	907,157	915,322
GENERAL MOTORS FINANCIAL CO IN	5.600% 06/18/2031 DD 06/18/24	1,730,000	1,727,526	1,738,339
GENERAL MOTORS FINANCIAL CO IN	3.850% 01/05/2028 DD 01/05/18	225,000	215,231	217,242
GENERAL MOTORS FINANCIAL CO IN	2.900% 02/26/2025 DD 01/09/20	335,000	325,064	333,794
GENERAL MOTORS FINANCIAL CO IN	5.400% 05/08/2027 DD 02/08/24	240,000	239,789	242,501
GENERAL MOTORS FINANCIAL CO IN	VAR RT 07/15/2027 DD 06/18/24	1,025,000	1,025,000	1,027,686
GENERAL MOTORS FINANCIAL CO IN	5.950% 04/04/2034 DD 04/04/24	1,201,000	1,200,736	1,207,041
GENERATE CLO 16 LT 16A A1 144A	VAR RT 07/20/2037 DD 06/27/24	1,600,000	1,600,000	1,600,000
GENESEE & WYOMING INC 144A	6.250% 04/15/2032 DD 04/10/24	915,000	915,000	920,508
GLENCORE FUNDING LLC 144A	5.338% 04/04/2027 DD 04/04/24	345,000	345,000	348,015
GLENCORE FUNDING LLC 144A	5.634% 04/04/2034 DD 04/04/24	1,677,000	1,671,563	1,671,164
GLOBAL PAYMENTS INC	3.200% 08/15/2029 DD 08/14/19	600,000	553,148	549,888
GLP CAPITAL LP / GLP FINANCING	4.000% 01/15/2030 DD 08/29/19	2,780,000	2,566,719	2,589,236
GLP CAPITAL LP / GLP FINANCING	4.000% 01/15/2030 DD 08/29/19	1,000,000	912,186	931,380
GLS AUTO RECEIVABLES 3A D 144A	5.530% 02/18/2031 DD 08/15/24	1,535,000	1,534,704	1,531,485
GMF FLOORPLAN OWNER 1 A1 144A	5.340% 06/15/2028 DD 06/28/23	1,000,000	1,012,500	1,011,240
GOLDMAN SACHS GROUP INC/THE	VAR RT 12/31/2049 DD 04/26/21	1,300,000	1,158,443	1,255,241
GREAT WOLF TRUST 2 WOLF D 144A	VAR RT 03/15/2039 DD 03/15/24	1,305,000	1,303,072	1,314,788
GRUMA SAB DE CV 144A	5.390% 12/09/2034 DD 12/09/24	1,421,000	1,419,650	1,380,970
GSMPS MORTGAGE LO RP2 1AF 144A	VAR RT 03/25/2035 DD 04/25/05	66,074	57,879	61,316
GXO LOGISTICS INC	6.500% 05/06/2034 DD 05/06/24	972,000	969,588	997,039
HALEON US CAPITAL LLC	3.375% 03/24/2027 DD 09/24/22	800,000	770,560	776,656
HARBORVIEW MORTGAGE LO 11 2A1A	VAR RT 08/19/2045 DD 08/31/05	434,614	395,117	401,618
HARBORVIEW MORTGAGE LOAN 9 B1	VAR RT 06/20/2035 DD 08/26/05	919,930	821,378	832,509
HARBORVIEW MORTGAGE LOAN 9 B1	VAR RT 06/20/2035 DD 08/26/05	374,199	334,601	338,639
HCA INC	5.375% 02/01/2025 DD 01/16/15	750,000	749,003	750,143
HCA INC	5.875% 02/15/2026 DD 11/13/15	700,000	705,235	703,500
HEALTHCARE REALTY HOLDINGS LP	2.000% 03/15/2031 DD 09/28/20	600,000	481,481	490,674
HEALTHPEAK OP LLC	2.875% 01/15/2031 DD 06/23/20	160,000	139,093	140,870
HEWLETT PACKARD ENTERPRISE CO	1.750% 04/01/2026 DD 07/17/20	700,000	652,211	674,170
HILT COMMERCIAL MOR ORL D 144A	VAR RT 05/15/2037 DD 05/23/24	1,370,000	1,366,575	1,359,300
HILTON DOMESTIC OPERATING 144A	5.875% 04/01/2029 DD 03/26/24	1,955,000	1,955,000	1,951,598
HILTON HOTELS 11/23 COV-LITE T	0.000% 11/06/2030 DD 11/03/23	1,359,726	1,361,711	1,365,682
HOST HOTELS & RESORTS LP	4.500% 02/01/2026 DD 10/14/15	1,000,000	993,450	994,130
HOST HOTELS & RESORTS LP	5.700% 07/01/2034 DD 05/10/14	1,315,000	1,292,882	1,313,185
HSBC HOLDINGS PLC	VAR RT 09/12/2026 DD 09/12/18	2,000,000	1,953,064	1,990,860
HUMANA INC	1.350% 02/03/2027 DD 08/03/21	1,509,000	1,361,918	1,403,189
HUNTINGTON BANCSHARES INC/OH	VAR RT 02/02/2035 DD 02/02/24	1,600,000	1,600,000	1,599,152
HUNTINGTON BANCSHARES INC/OH	VAR RT 11/18/2039 DD 11/18/24	1,270,000	1,273,265	1,269,251
HUNTINGTON BANCSHARES INC/OH	VAR RT 08/21/2029 DD 08/21/23	405,000	417,968	418,122
HUNTINGTON BANCSHARES INC/OH	VAR RT 02/02/2035 DD 02/02/24	200,000	200,000	199,894
HUNTINGTON INGALLS INDUSTRIES	4.200% 05/01/2030 DD 11/01/20	1,150,000	1,100,182	1,089,694
HUNTINGTON INGALLS INDUSTRIES	5.749% 01/15/2035 DD 11/18/24	415,000	414,934	414,257
HUNTSMAN INTERNATIONAL LLC	4.500% 05/01/2029 DD 03/13/19	1,843,000	1,764,668	1,757,227
HYUNDAI AUTO RECEIVABLES T B C	5.290% 10/15/2031 DD 07/24/24	1,220,000	1,219,817	1,222,708
HYUNDAI CAPITAL AMERICA 144A	VAR RT 03/19/2027 DD 03/19/24	360,000	360,000	360,997
HYUNDAI CAPITAL AMERICA 144A	4.550% 09/26/2029 DD 09/26/24	315,000	314,805	305,786
HYUNDAI CAPITAL AMERICA 144A	5.300% 03/19/2027 DD 03/19/24	435,000	434,000	437,958
IMPERIAL BRANDS FINANCE P 144A	5.500% 02/01/2030 DD 07/01/24	1,440,000	1,431,320	1,455,595
IMPERIAL BRANDS FINANCE P 144A	5.500% 02/01/2030 DD 07/01/24	1,956,000	1,949,917	1,977,183
IMPERIAL BRANDS FINANCE P 144A	3.875% 07/26/2029 DD 07/26/19	200,000	185,419	188,980
ING GROEP NV	VAR RT 04/01/2027 DD 04/01/21	1,600,000	1,578,112	1,607,520
ING GROEP NV	VAR RT 03/28/2028 DD 03/28/22	700,000	679,406	685,608
INTEL CORP	4.900% 08/05/2052 DD 08/05/22	5,625,000	4,785,458	4,447,856
INTEL CORP	5.600% 02/21/2054 DD 02/21/24	6,025,000	5,678,542	5,293,324
INTEL CORP	5.150% 02/21/2034 DD 02/21/24	1,100,000	1,093,513	1,055,615
INTERNATIONAL FLAVORS & F 144A	1.230% 10/01/2025 DD 09/16/20	2,059,000	1,906,305	2,001,574
INTESA SANPAOLO SPA 144A	7.000% 11/21/2025 DD 11/21/22	570,000	584,085	579,644
INTESA SANPAOLO SPA 144A	4.000% 09/23/2029 DD 09/23/19	290,000	264,268	272,710
INVESCO US CLO 2024- 2A B 144A	VAR RT 07/15/2037 DD 05/16/24	590,000	590,000	590,000
INVITATION HOMES OPERATING PAR	2.000% 08/15/2031 DD 08/06/21	1,350,000	1,076,814	1,095,606
IPALCO ENTERPRISES INC	4.250% 05/01/2030 DD 05/01/21	55,000	50,865	51,813
IPALCO ENTERPRISES INC	4.250% 05/01/2030 DD 05/01/21	2,059,000	1,904,184	1,939,702
JACOBS ENGINEERING GROUP INC	6.350% 08/18/2028 DD 08/18/23	500,000	522,185	520,540
JB HUNT TRANSPORT SERVICES INC	3.875% 03/01/2026 DD 03/01/19	865,000	845,451	856,376

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JBS USA HOLDING LUX SARL/ JBS	5.750% 04/01/2033 DD 04/01/23	1,351,000	1,345,069	1,343,434
JBS USA HOLDING LUX SARL/ JBS	6.750% 03/15/2034 DD 09/15/24	743,000	779,883	786,466
JEFFERIES FINANCIAL GROUP INC	5.150% 09/15/2025 DD 09/13/24	505,000	505,000	505,202
JEFFERIES FINANCIAL GROUP INC	6.200% 04/14/2034 DD 04/16/24	900,000	899,802	928,242
JEFFERIES FINANCIAL GROUP INC	4.150% 01/23/2030 DD 01/23/18	235,000	220,933	223,983
JEFFERIES FINANCIAL GROUP INC	5.875% 07/21/2028 DD 07/21/23	360,000	369,472	368,183
JEFFERIES FINANCIAL GROUP INC	5.150% 09/15/2025 DD 09/13/24	605,000	605,000	605,242
JETBLUE 2019-1 CLASS AA PASS T	2.750% 11/15/2033 DD 11/12/19	998,836	833,839	866,940
JOHN DEERE CAPITAL CORP	VAR RT 07/15/2027 DD 09/06/24	645,000	645,000	647,928
JOHN DEERE CAPITAL CORP	VAR RT 07/15/2027 DD 09/06/24	770,000	770,000	773,496
JOHNS HOPKINS UNIVERSITY	2.813% 01/01/2060 DD 03/16/20	65,000	42,756	38,469
JP MORGAN MORTGAGE A WMC3 A1SS	VAR RT 08/25/2036 DD 09/14/06	9,864	9,864	9,837
JP MORGAN MORTGAGE T 3 A2 144A	VAR RT 08/25/2052 DD 03/01/22	289,060	236,758	240,677
JPMBB COMMERCIAL MORT COR7 ASB	2.051% 05/13/2053 DD 06/01/20	3,800,000	3,436,207	3,515,570
JPMBB COMMERCIAL MORTGAGE C5 B	VAR RT 03/15/2050 DD 03/01/17	905,000	761,331	761,874
JPMORGAN CHASE & CO	VAR RT 12/31/2049 DD 01/23/20	1,140,000	1,100,111	1,134,916
KBC GROUP NV 144A	VAR RT 10/16/2030 DD 10/16/24	1,565,000	1,565,000	1,540,195
KEYBANK NA/CLEVELAND OH	4.900% 08/08/2032 DD 08/08/22	1,280,000	1,148,255	1,213,286
KEYCORP	VAR RT 03/06/2035 DD 02/28/24	855,000	854,983	890,611
KIMCO REALTY OP LLC	2.700% 10/01/2030 DD 07/13/20	630,000	545,334	559,188
KIMCO REALTY OP LLC	2.700% 10/01/2030 DD 07/13/20	700,000	606,233	621,320
KINROSS GOLD CORP	6.250% 07/15/2033 DD 01/15/24	890,000	934,340	924,808
KRAFT HEINZ FOODS CO	3.875% 05/15/2027 DD 11/15/20	800,000	772,627	783,752
L3HARRIS TECHNOLOGIES INC	4.854% 04/27/2035 DD 04/27/15	390,000	385,737	370,952
L3HARRIS TECHNOLOGIES INC	5.400% 07/31/2033 DD 07/31/23	1,087,000	1,092,924	1,084,685
LABORATORY CORP OF AMERICA HOL	2.950% 12/01/2029 DD 11/25/19	125,000	112,559	113,435
LAS VEGAS SANDS CORP	3.500% 08/18/2026 DD 07/31/19	1,000,000	953,194	973,400
LAZARD GROUP LLC	4.375% 03/11/2029 DD 03/11/19	1,000,000	974,109	974,060
LCM 37 LTD 37A A1R 144A	VAR RT 04/15/2034 DD 12/23/24	1,000,000	1,000,000	1,000,000
LEHMAN BRTH HLD (RICI) ESCROW	0.000% 12/28/2017 DD 12/21/07	800,000	-	-
LIBERTY MUTUAL GROUP INC 144A	3.951% 10/15/2050 DD 09/27/19	300,000	227,757	218,607
LIBERTY UTILITIES CO 144A	5.869% 01/31/2034 DD 01/12/24	824,000	823,959	824,939
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	1,770,000	1,732,458	1,762,053
LLOYDS BANKING GROUP PLC	4.650% 03/24/2026 DD 03/24/16	1,020,000	998,641	1,013,962
LLOYDS BANKING GROUP PLC	VAR RT 06/05/2030 DD 06/05/24	740,000	740,000	752,743
LLOYDS BANKING GROUP PLC	VAR RT 01/05/2035 DD 01/05/24	800,000	800,000	796,880
LPL HOLDINGS INC	5.700% 05/20/2027 DD 05/20/24	290,000	289,890	293,550
LYB INTERNATIONAL FINANCE III	4.200% 05/01/2050 DD 04/20/20	125,000	99,975	93,286
M&T BANK CORP	VAR RT 03/13/2032 DD 03/13/24	1,115,000	1,109,673	1,143,800
M&T BANK CORP	VAR RT 01/16/2036 DD 12/17/24	730,000	730,000	707,815
M&T BANK CORP	VAR RT 01/16/2029 DD 12/17/24	335,000	335,000	333,496
MACQUARIE GROUP LTD 144A	VAR RT 04/14/2028 DD 10/14/21	2,700,000	2,407,644	2,515,401
MADISON PARK FUNDI 13A AR 144A	VAR RT 11/21/2030 DD 03/13/24	1,027,408	1,027,408	1,028,926
MARATHON PETROLEUM CORP	4.700% 05/01/2025 DD 04/27/20	1,185,000	1,177,155	1,183,673
MARB BONDCO PLC 144A	3.950% 01/29/2031 DD 01/29/21	1,475,000	1,197,406	1,233,587
MARKEL GROUP INC	5.000% 05/20/2049 DD 05/20/19	175,000	163,406	152,436
MARRIOTT INTERNATIONAL INC/MD	4.900% 04/15/2029 DD 03/27/23	100,000	100,745	99,818
MEITUAN 144A	4.625% 10/02/2029 DD 10/02/24	993,000	987,707	960,320
MERRILL LYNCH MORTGAGE IN C A1	VAR RT 07/25/2029 DD 06/22/04	995	955	968
MEXICO CITY AIRPORT TRUST 144A	4.250% 10/31/2026 DD 09/29/16	250,000	240,848	244,388
MEXICO CITY AIRPORT TRUST 144A	5.500% 07/31/2047 DD 09/20/17	420,000	357,240	337,806
MICRON TECHNOLOGY INC	4.185% 02/15/2027 DD 07/12/19	750,000	736,095	739,380
MIDWEST CONNECTOR CAPITAL 144A	4.625% 04/01/2029 DD 03/11/19	162,000	156,128	158,883
MILEAGE PLUS HOLDINGS LLC 144A	6.500% 06/20/2027 DD 07/02/20	650,000	651,879	654,095
MILEAGE PLUS HOLDINGS LLC 144A	6.500% 06/20/2027 DD 07/02/20	400,000	388,996	402,520
MINEJESA CAPITAL BV 144A	4.625% 08/10/2030 DD 08/10/17	1,280,804	1,215,163	1,234,657
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/19/2029 DD 04/19/23	490,000	497,752	493,592
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 07/20/2027 DD 07/20/21	1,600,000	1,462,656	1,521,664
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/19/2029 DD 04/19/23	1,000,000	1,015,820	1,007,330
MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	3,710,000	3,705,288	3,716,159
MORGAN STANLEY	VAR RT 09/16/2036 DD 09/16/21	2,255,000	1,791,575	1,834,465
MORGAN STANLEY	VAR RT 04/20/2037 DD 04/20/22	1,870,000	1,794,814	1,817,902
MORGAN STANLEY CAPIT H3 D 144A	3.000% 07/15/2051 DD 07/01/18	915,000	713,629	755,040
MORGAN STANLEY CAPIT L1 D 144A	3.000% 10/15/2051 DD 10/01/18	3,344,000	2,692,776	2,683,460
MORGAN STANLEY CAPITAL H6 ASB	3.224% 06/15/2052 DD 06/01/19	1,305,210	1,237,932	1,259,423
MOTOROLA SOLUTIONS INC	5.400% 04/15/2034 DD 03/25/24	945,000	943,942	945,246
MPLX LP	4.000% 03/15/2028 DD 02/08/18	1,560,000	1,505,447	1,513,309
MPLX LP	2.650% 08/15/2030 DD 08/18/20	1,830,000	1,581,541	1,601,342
MPLX LP	5.650% 03/01/2053 DD 02/09/23	1,200,000	1,190,088	1,120,152
MPLX LP	4.875% 06/01/2025 DD 06/01/16	700,000	695,077	699,524
MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	3,828	3,593	3,673
MSCI INC 144A	3.875% 02/15/2031 DD 05/26/20	2,525,000	2,394,229	2,313,380
MYLAN INC	5.400% 11/29/2043 DD 11/29/13	350,000	303,762	313,481
N/A SN1 D 144A	6.360% 07/16/2029 DD 02/29/24	1,695,000	1,694,999	1,717,832
NATIONAL FUEL GAS CO	2.950% 03/01/2031 DD 02/24/21	1,950,000	1,632,325	1,679,145
NATIONAL FUEL GAS CO	5.500% 10/01/2026 DD 05/18/23	650,000	651,534	654,960
NATIONAL FUEL GAS CO	3.950% 09/15/2027 DD 09/27/17	2,531,000	2,410,727	2,458,892
NATIONAL FUEL GAS CO	2.950% 03/01/2031 DD 02/24/21	600,000	502,991	516,660
NATIONAL RURAL UTILITIES COOPE	4.120% 09/16/2027 DD 09/16/24	1,140,000	1,140,000	1,124,519
NATWEST GROUP PLC	VAR RT 03/01/2035 DD 02/29/24	1,140,000	1,140,000	1,147,524
NATWEST GROUP PLC	VAR RT 05/22/2028 DD 05/22/20	1,945,000	1,807,508	1,860,198
NATWEST GROUP PLC	VAR RT 11/10/2026 DD 11/10/22	1,570,000	1,624,903	1,602,593
NATWEST GROUP PLC	VAR RT 11/10/2026 DD 11/10/22	1,200,000	1,223,131	1,224,912
NAVIENT PRIVATE EDU BA A2 144A	2.120% 01/15/2069 DD 02/20/20	233,794	215,686	220,173
NAVIENT PRIVATE EDUC HA B 144A	2.780% 01/15/2069 DD 11/17/20	1,290,000	1,055,594	1,063,657
NEUBERGER BERMAN GROUP LL 144A	4.875% 04/15/2045 DD 04/22/15	222,000	183,840	183,317
NEUBERGER BERMAN GROUP LL 144A	4.500% 03/15/2027 DD 03/14/17	822,000	788,249	806,037
NEUBERGER BERMAN L 49A AR 144A	VAR RT 07/25/2035 DD 07/25/24	650,000	650,000	651,804
NEW YORK LIFE GLOBAL FUND 144A	5.450% 09/18/2026 DD 09/19/23	900,000	914,922	913,808

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NEWMONT CORP	2.800%	10/01/2029	DD	09/16/19	300,000	274,341	273,414
NEWMONT CORP / NEWCREST FINANC	5.300%	03/15/2026	DD	03/07/24	295,000	294,950	297,062
NEWMONT CORP / NEWCREST FINANC	5.350%	03/15/2034	DD	03/07/24	445,000	444,467	443,055
NEWMONT CORP / NEWCREST FINANC	5.300%	03/15/2026	DD	03/07/24	345,000	344,941	347,412
NEXTERA ENERGY CAPITAL HOLDING	5.749%	09/01/2025	DD	08/10/23	750,000	757,373	754,598
NEXTERA ENERGY CAPITAL HOLDING	4.950%	01/29/2026	DD	01/31/24	775,000	774,651	776,519
NEXTERA ENERGY CAPITAL HOLDING	6.051%	03/01/2025	DD	03/01/23	145,000	146,309	145,257
NEXTERA ENERGY CAPITAL HOLDING	2.250%	06/01/2030	DD	05/12/20	285,000	243,932	246,459
NEXTERA ENERGY CAPITAL HOLDING	5.749%	09/01/2025	DD	08/10/23	615,000	621,045	618,770
NEXTERA ENERGY CAPITAL HOLDING	5.749%	09/01/2025	DD	08/10/23	465,000	469,571	467,850
NEXTERA ENERGY CAPITAL HOLDING	4.950%	01/29/2026	DD	01/31/24	715,000	714,678	716,401
NGPL PIPECO LLC 144A	3.250%	07/15/2031	DD	05/14/21	909,000	790,203	784,167
NISOURCE INC	5.200%	07/01/2029	DD	06/24/24	445,000	444,101	448,582
NISSAN AUTO LEASE TRUST 2 A A3	4.910%	01/15/2026	DD	01/25/23	255,259	254,309	255,318
NISSAN AUTO LEASE TRUST 2 A A3	4.910%	01/15/2026	DD	01/25/23	170,173	169,540	170,212
NISSAN MOTOR ACCEPTANCE C 144A	1.850%	09/16/2026	DD	09/16/21	2,565,000	2,308,167	2,410,844
NISSAN MOTOR CO LTD 144A	4.345%	09/17/2027	DD	09/17/20	2,300,000	2,178,222	2,214,509
NISSAN MOTOR CO LTD 144A	4.810%	09/17/2030	DD	09/17/20	400,000	370,109	374,936
NOMURA HOLDINGS INC	5.099%	07/03/2025	DD	07/06/22	1,915,000	1,902,265	1,915,862
NOMURA HOLDINGS INC	2.648%	01/16/2025	DD	01/16/20	330,000	320,159	329,696
NOMURA HOLDINGS INC	2.608%	07/14/2031	DD	07/12/21	200,000	166,416	168,498
NOMURA HOLDINGS INC	2.710%	01/22/2029	DD	01/11/22	630,000	558,199	572,235
NOMURA HOLDINGS INC	1.851%	07/16/2025	DD	07/13/20	600,000	568,188	590,058
NOMURA HOLDINGS INC	2.679%	07/16/2030	DD	07/13/20	800,000	682,616	696,096
NORDEA BANK ABP 144A	VAR RT	12/31/2049	DD	09/25/24	580,000	580,000	554,173
NRG ENERGY 3/24 COV-LITE TLB	0.000%	03/27/2031	DD	03/20/24	788,015	788,015	787,952
NUTRIEN LTD	4.900%	03/27/2028	DD	03/27/23	185,000	186,789	184,932
NVENT FINANCE SARL	4.550%	04/15/2028	DD	10/15/18	2,064,000	2,006,251	2,043,608
OBX 2024-NQM17 T NQM17 A1 144A	VAR RT	11/25/2064	DD	11/01/24	496,132	496,131	495,631
OBX 2024-NQM17 T NQM17 A1 144A	VAR RT	11/25/2064	DD	11/01/24	496,132	496,131	495,631
OCCIDENTAL PETROLEUM CORP	5.550%	10/01/2034	DD	07/26/24	235,000	234,109	228,970
OCCIDENTAL PETROLEUM CORP	6.450%	09/15/2036	DD	09/15/19	660,000	694,544	676,784
OCF SA 144A	6.750%	05/02/2034	DD	05/02/24	570,000	576,000	581,400
OCTAGON INVESTMENT 3A AR 144A	VAR RT	10/20/2030	DD	03/18/24	321,379	321,941	321,815
OCTAGON INVESTMENT 3A AR 144A	VAR RT	10/20/2030	DD	03/18/24	642,757	643,882	643,631
OGLETHORPE POWER CORP	5.950%	11/01/2039	DD	11/03/09	3,250,000	3,352,130	3,282,630
ONEMAIN DIRECT AUTO 1A A 144A	5.410%	11/14/2029	DD	02/22/23	900,000	903,042	909,342
ONEMAIN FINANCE CORP	3.500%	01/15/2027	DD	06/22/21	945,000	874,550	901,388
ONEMAIN FINANCIAL I 1A A2 144A	VAR RT	06/16/2036	DD	05/26/21	600,000	587,934	601,266
ONEOK INC	2.200%	09/15/2025	DD	03/10/20	800,000	760,400	785,592
ONEOK INC	3.100%	03/15/2030	DD	03/10/20	1,225,000	1,101,422	1,110,989
ONEOK INC	6.050%	09/01/2033	DD	08/24/23	460,000	487,513	473,469
ONEOK INC	2.200%	09/15/2025	DD	03/10/20	500,000	475,250	490,995
ONEOK INC	4.250%	09/24/2027	DD	09/24/24	540,000	539,806	532,138
ONEOK INC	4.550%	07/15/2028	DD	07/02/18	400,000	390,814	394,284
ONEOK INC	5.050%	11/01/2034	DD	09/24/24	1,900,000	1,894,032	1,817,844
ONEOK INC 144A	5.625%	01/15/2028	DD	12/17/20	1,660,000	1,637,459	1,676,617
ORACLE CORP	2.650%	07/15/2026	DD	07/07/16	800,000	756,440	775,832
ORACLE CORP	2.800%	04/01/2027	DD	04/01/20	850,000	798,805	816,230
ORACLE CORP	6.125%	07/08/2039	DD	07/08/09	527,000	558,956	545,893
ORACLE CORP	3.850%	07/15/2036	DD	07/07/16	418,000	353,490	358,230
ORACLE CORP	2.875%	03/25/2031	DD	03/24/21	1,770,000	1,570,096	1,557,812
ORACLE CORP	6.900%	11/09/2052	DD	11/09/22	1,025,000	1,203,473	1,150,265
ORACLE CORP	2.300%	03/25/2028	DD	03/24/21	2,200,000	2,006,481	2,033,812
OTIS WORLDWIDE CORP	5.125%	11/19/2031	DD	11/19/24	533,000	532,968	533,197
OVINTIV INC	5.650%	05/15/2025	DD	05/31/23	700,000	701,940	701,638
OVINTIV INC	6.500%	02/01/2038	DD	12/04/07	1,511,000	1,569,452	1,539,256
OWENS CORNING	5.500%	06/15/2027	DD	05/31/24	255,000	254,949	259,371
PACIFIC GAS AND ELECTRIC CO	3.500%	08/01/2050	DD	06/19/20	1,580,000	1,094,656	1,084,465
PACIFIC GAS AND ELECTRIC CO	4.950%	07/01/2050	DD	07/02/20	240,000	205,704	208,082
PACIFIC GAS AND ELECTRIC CO	2.100%	08/01/2027	DD	06/19/20	800,000	724,809	746,104
PACIFIC GAS AND ELECTRIC CO	2.500%	02/01/2031	DD	06/19/20	500,000	413,328	427,680
PACIFIC GAS AND ELECTRIC CO	3.450%	07/01/2025	DD	07/02/20	500,000	478,530	496,100
PACIFIC GAS AND ELECTRIC CO	4.550%	07/01/2030	DD	07/02/20	700,000	655,859	677,474
PALMER SQUARE LOA 3A A1AR 144A	VAR RT	04/15/2031	DD	03/13/24	557,759	557,759	558,438
PEACHTREE CORNERS FUNDING 144A	3.976%	02/15/2025	DD	03/17/15	1,200,000	1,180,164	1,197,456
PENFED AUTO RECEIVAB A A4 144A	4.750%	03/15/2030	DD	08/22/24	960,000	961,988	954,701
PENSKE TRUCK LEASING CO L 144A	4.000%	07/15/2025	DD	04/08/20	750,000	733,643	745,823
PENSKE TRUCK LEASING CO L 144A	5.350%	01/12/2027	DD	01/12/24	155,000	154,894	156,035
PENSKE TRUCK LEASING CO L 144A	5.350%	03/30/2029	DD	04/02/24	1,195,000	1,194,749	1,203,042
PENSKE TRUCK LEASING CO L 144A	4.000%	07/15/2025	DD	04/08/20	450,000	440,186	447,494
PENSKE TRUCK LEASING CO L 144A	1.200%	11/15/2025	DD	10/26/20	449,000	415,509	434,758
PENSKE TRUCK LEASING CO L 144A	5.350%	01/12/2027	DD	01/12/24	140,000	139,901	140,935
PENTAIR FINANCE SARL	4.500%	07/01/2029	DD	06/21/19	290,000	279,038	281,950
PERENTI FINANCE PTY LTD 144A	7.500%	04/26/2029	DD	04/26/24	1,320,000	1,325,399	1,368,418
PERRIGO FINANCE UNLIMITED CO	VAR RT	06/15/2030	DD	06/19/20	900,000	817,852	843,525
PETROLEOS MEXICANOS	6.500%	03/13/2027	DD	03/13/18	2,765,000	2,576,593	2,673,119
PETROLEOS MEXICANOS	6.875%	08/04/2026	DD	08/04/16	350,000	339,679	343,917
PFS FINANCING CORP E A 144A	VAR RT	07/15/2028	DD	08/14/24	1,600,000	1,600,000	1,607,056
PHILIP MORRIS INTERNATIONAL IN	5.500%	09/07/2030	DD	09/07/23	670,000	677,839	686,140
PIONEER NATURAL RESOURCES CO	1.900%	08/15/2030	DD	08/11/20	670,000	569,721	570,786
PROSUS NV REGS	4.027%	08/03/2050	DD	08/03/20	924,000	679,140	621,492
PUBLIC SERVICE CO OF COLORADO	5.350%	05/15/2034	DD	04/04/24	465,000	463,842	465,684
PUBLIC SERVICE CO OF OKLAHOMA	5.250%	01/15/2033	DD	01/05/23	455,000	459,036	448,152
PUGET ENERGY INC	4.224%	03/15/2032	DD	03/17/22	1,205,000	1,090,525	1,100,912
QUEST DIAGNOSTICS INC	2.950%	06/30/2030	DD	12/16/19	340,000	304,813	305,391
QUEST DIAGNOSTICS INC	4.600%	12/15/2027	DD	08/19/24	315,000	314,931	314,502
REGATTA XIV FUNDING 3A AR 144A	VAR RT	10/25/2031	DD	06/13/24	666,283	666,283	666,255
REPUBLIC SERVICES INC	5.200%	11/15/2034	DD	06/25/24	1,090,000	1,086,686	1,080,964

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RESIDENTIAL MORTGAGE 1 A1 144A	VAR RT 01/26/2060 DD 01/01/20	6,127	5,505	6,026
ROLLS-ROYCE PLC 144A	3.625% 10/14/2025 DD 10/14/15	600,000	572,781	588,102
RTX CORP	3.950% 08/16/2025 DD 08/16/18	165,000	162,647	164,127
RYDER SYSTEM INC	4.625% 06/01/2025 DD 04/06/20	750,000	744,180	748,853
RYDER SYSTEM INC	4.625% 06/01/2025 DD 04/06/20	450,000	446,508	449,312
RYDER SYSTEM INC	5.300% 03/15/2027 DD 02/29/24	270,000	269,706	272,943
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	59,000	59,120	59,022
SABINE PASS LIQUEFACTION LLC	5.875% 06/30/2026 DD 12/31/16	1,340,000	1,364,442	1,352,623
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	104,000	104,147	104,040
SAN DIEGO GAS & ELECTRIC CO	5.350% 04/01/2053 DD 03/10/23	750,000	762,045	708,585
SANTANDER DRIVE AUTO RECEI 2 D	6.280% 08/15/2031 DD 04/24/24	1,560,000	1,559,779	1,604,600
SANTANDER DRIVE AUTO RECEI 4 D	5.320% 12/15/2031 DD 08/21/24	2,275,000	2,274,948	2,253,388
SANTANDER HOLDINGS USA INC	4.500% 07/17/2025 DD 07/17/15	800,000	797,216	797,568
SANTANDER HOLDINGS USA INC	VAR RT 05/31/2027 DD 05/31/24	130,000	130,000	131,919
SANTANDER HOLDINGS USA INC	VAR RT 03/09/2029 DD 03/09/23	820,000	847,634	842,599
SANTANDER HOLDINGS USA INC	VAR RT 05/31/2035 DD 05/31/24	1,145,000	1,145,000	1,163,915
SANTANDER HOLDINGS USA INC	3.450% 06/02/2025 DD 06/01/20	1,000,000	972,510	993,920
SANTANDER HOLDINGS USA INC	3.450% 06/02/2025 DD 06/01/20	600,000	574,372	596,352
SANTANDER UK GROUP HOLDINGS PL	VAR RT 06/14/2027 DD 06/14/21	1,900,000	1,727,860	1,808,610
SANTANDER UK GROUP HOLDINGS PL	VAR RT 01/11/2028 DD 01/11/22	1,500,000	1,367,520	1,420,785
SANTANDER UK GROUP HOLDINGS PL	VAR RT 11/21/2026 DD 11/21/22	1,300,000	1,317,687	1,318,733
SEMPRA	4.000% 02/01/2048 DD 01/12/18	115,000	94,870	87,073
SEQUOIA MORTGAGE TRUST 20 2 A2	VAR RT 03/20/2035 DD 02/24/05	134,783	124,189	124,194
SHERWIN-WILLIAMS CO/THE	3.450% 06/01/2027 DD 05/16/17	1,500,000	1,437,847	1,458,420
SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	9,000	8,660	8,796
SMITHFIELD FOODS INC 144A	4.250% 02/01/2027 DD 02/01/17	925,000	887,084	904,502
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 11/18/20	2,215,000	1,811,626	1,881,842
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 05/26/21	175,000	153,508	166,133
SOCIETE GENERALE SA 144A	2.625% 01/22/2025 DD 01/22/20	905,000	876,981	903,760
SOCIETE GENERALE SA 144A	VAR RT 12/14/2026 DD 12/14/20	400,000	368,284	386,044
SOCIETE GENERALE SA 144A	VAR RT 06/09/2027 DD 06/09/21	1,000,000	910,500	951,640
SOCIETE GENERALE SA 144A	VAR RT 01/10/2029 DD 01/10/23	600,000	620,323	614,178
SOLVENTUM CORP 144A	5.450% 03/13/2031 DD 02/27/24	1,184,000	1,181,289	1,183,254
SOLVENTUM CORP 144A	5.600% 03/23/2034 DD 02/27/24	1,970,000	1,981,010	1,961,667
SOUTH32 TREASURY LTD 144A	4.350% 04/14/2032 DD 04/14/22	1,010,000	913,192	925,443
SOUTHERN CALIFORNIA EDISON CO	5.700% 03/01/2053 DD 03/02/23	480,000	507,288	467,419
SOUTHERN CALIFORNIA GAS CO	5.600% 04/01/2054 DD 03/18/24	1,450,000	1,440,575	1,421,537
SOUTHERN CO/THE	5.700% 03/15/2034 DD 09/08/23	1,200,000	1,263,783	1,226,016
SOUTHERN COPPER CORP	3.875% 04/23/2025 DD 04/23/15	300,000	294,744	298,506
SOUTHERN POWER CO	0.900% 01/15/2026 DD 01/08/21	700,000	644,921	672,364
SOUTHWEST AIRLINES CO	5.125% 06/15/2027 DD 06/08/20	165,000	165,825	165,751
SOUTHWEST GAS CORP	4.050% 03/15/2032 DD 03/22/22	774,000	726,476	718,984
SOUTHWESTERN ELECTRIC POWER CO	2.750% 10/01/2026 DD 09/29/16	1,645,000	1,547,632	1,586,537
SOUTHWESTERN ELECTRIC POWER CO	3.250% 11/01/2051 DD 11/03/21	1,580,000	1,069,534	1,003,110
SOUTHWESTERN PUBLIC SERVICE CO	6.000% 06/01/2054 DD 06/06/24	1,045,000	1,037,246	1,057,561
SPRINT CAPITAL CORP	6.875% 11/15/2028 DD 11/16/98	440,000	476,458	467,284
SPRINT CAPITAL CORP	8.750% 03/15/2032 DD 03/14/02	3,431,000	4,235,707	4,105,878
STARWOOD PROPERTY TRUST I 144A	6.000% 04/15/2030 DD 10/10/24	1,250,000	1,250,000	1,226,913
SUBWAY FUNDING LL 3A A2II 144A	5.566% 07/30/2054 DD 09/13/24	2,170,000	2,171,828	2,108,437
SUBWAY FUNDING LLC 1A A23 144A	6.505% 07/30/2054 DD 06/20/24	1,730,000	1,771,696	1,775,620
SUMITOMO MITSUI FINANCIAL GROU	5.880% 07/13/2026 DD 07/13/23	350,000	358,040	355,954
SYNCHRONY BANK	5.625% 08/23/2027 DD 08/23/22	2,000,000	1,967,240	2,013,520
TAKE-TWO INTERACTIVE SOFTWARE	5.000% 03/28/2026 DD 04/14/23	750,000	749,303	751,928
TAKE-TWO INTERACTIVE SOFTWARE	5.000% 03/28/2026 DD 04/14/23	690,000	689,358	691,773
TARGA RESOURCES CORP	4.200% 02/01/2033 DD 04/06/22	760,000	700,492	690,551
TARGA RESOURCES CORP	6.125% 03/15/2033 DD 01/09/23	490,000	517,014	505,420
TARGA RESOURCES CORP	5.500% 02/15/2035 DD 08/09/24	390,000	389,778	383,799
TENNESSEE GAS PIPELINE CO 144A	2.900% 03/01/2030 DD 02/24/20	400,000	352,710	358,608
TEVA PHARMACEUTICAL FINANCE NE	3.150% 10/01/2026 DD 07/21/16	956,000	885,218	918,620
TEVA PHARMACEUTICAL FINANCE NE	4.750% 05/09/2027 DD 11/09/21	1,265,000	1,211,238	1,234,412
TEXTRON FINANCIAL CORP 144A	VAR RT 02/15/2067 DD 02/08/07	1,190,000	935,388	1,063,206
THE CAMPBELL'S COMPANY	5.300% 03/20/2026 DD 03/21/24	95,000	94,922	95,645
THE CAMPBELL'S COMPANY	5.300% 03/20/2026 DD 03/21/24	115,000	114,906	115,781
THL CREDIT WIND RI 2A A1R 144A	VAR RT 07/15/2030 DD 07/15/24	643,110	643,110	643,966
THL CREDIT WIND RI 2A A1R 144A	VAR RT 07/15/2030 DD 07/15/24	707,421	707,421	708,363
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	2,200,000	2,189,022	2,157,672
T-MOBILE USA INC	2.625% 02/15/2029 DD 01/14/21	565,000	508,658	513,625
T-MOBILE USA INC	3.000% 02/15/2041 DD 02/15/21	20,000	15,021	14,283
T-MOBILE USA INC	2.550% 02/15/2031 DD 02/15/21	1,460,000	1,307,167	1,256,651
T-MOBILE USA INC	3.500% 04/15/2025 DD 04/15/21	700,000	684,886	696,843
T-MOBILE USA INC	3.750% 04/15/2027 DD 04/15/21	800,000	763,422	781,488
TOYOTA MOTOR CREDIT CORP	VAR RT 01/05/2026 DD 01/05/24	800,000	800,000	802,144
TRANSCONTINENTAL GAS PIPE LINE	4.000% 03/15/2028 DD 09/15/18	170,000	164,824	165,170
TRANSCONTINENTAL GAS PIPE LINE	4.600% 03/15/2048 DD 09/15/18	770,000	687,479	640,640
TRANSCONTINENTAL GAS PIPE LINE	3.950% 05/15/2050 DD 11/15/20	175,000	141,843	129,560
TRIBUTE RAIL LLC 1 A 144A	4.760% 05/17/2052 DD 05/25/22	6,140,178	5,926,238	6,082,521
TRP 2021 LLC 1 A 144A	2.070% 06/19/2051 DD 06/15/21	4,514,184	4,016,331	4,197,289
TRUIST FINANCIAL CORP	VAR RT 08/05/2032 DD 08/05/24	1,850,000	1,850,000	1,827,338
TRUIST FINANCIAL CORP	VAR RT 06/08/2034 DD 06/08/23	85,000	86,884	86,560
TRUIST FINANCIAL CORP	VAR RT 10/30/2029 DD 10/27/23	240,000	259,478	256,702
TRUIST FINANCIAL CORP	VAR RT 06/08/2034 DD 06/08/23	1,933,000	1,975,958	1,968,471
TRUIST FINANCIAL CORP	VAR RT 01/24/2035 DD 01/24/24	910,000	910,000	917,153
TRUIST FINANCIAL CORP	VAR RT 01/26/2034 DD 01/26/23	1,000,000	973,719	971,900
UBER TECHNOLOGIES INC	4.800% 09/15/2034 DD 09/09/24	600,000	599,568	574,242
UBER TECHNOLOGIES INC 144A	4.500% 08/15/2029 DD 08/12/21	1,714,000	1,666,701	1,658,672
UBS COMMERCIAL MORT C10 D 144A	3.000% 05/15/2051 DD 05/01/18	1,215,000	878,864	931,188
UBS COMMERCIAL MORTGAGE T C9 C	VAR RT 03/15/2051 DD 03/01/18	1,495,000	1,121,379	1,172,304
UBS GROUP AG 144A	VAR RT 12/31/2049 DD 02/10/21	1,870,000	1,476,945	1,603,749
UBS GROUP AG 144A	VAR RT 01/30/2027 DD 07/30/20	992,000	909,892	953,967

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UBS-BARCLAYS COMMERC C5 B 144A	VAR RT 03/10/2046 DD 02/01/13	935,554	859,104	865,874
UNITEDHEALTH GROUP INC	5.750% 07/15/2064 DD 07/25/24	490,000	491,382	477,828
UNIVERSAL HEALTH SERVICES INC	5.050% 10/15/2034 DD 09/26/24	964,000	931,069	899,701
UTAH ACQUISITION SUB INC	3.950% 06/15/2026 DD 12/15/16	368,000	356,294	362,197
UTAH ACQUISITION SUB INC	5.250% 06/15/2046 DD 12/15/16	20,000	16,711	16,857
VALE OVERSEAS LTD	6.400% 06/28/2054 DD 06/28/24	1,268,000	1,258,500	1,246,761
VENTAS REALTY LP	2.650% 01/15/2025 DD 07/03/19	750,000	727,253	748,800
VENTAS REALTY LP	2.650% 01/15/2025 DD 07/03/19	465,000	450,897	464,256
VENTURE GLOBAL LNG INC 144A	7.000% 01/15/2030 DD 07/24/24	780,000	780,000	791,684
VENTURE XXIX CLO L 29A AR 144A	VAR RT 09/07/2030 DD 03/23/21	528,374	526,791	529,529
VERALTO CORP	5.500% 09/18/2026 DD 03/18/24	1,419,000	1,437,688	1,435,418
VERALTO CORP	5.450% 09/18/2033 DD 03/18/24	586,000	607,659	588,332
VERISK ANALYTICS INC	4.125% 03/15/2029 DD 03/06/19	325,000	316,674	314,841
VERIZON COMMUNICATIONS IN 144A	4.780% 02/15/2035 DD 08/09/24	1,120,000	1,091,229	1,066,464
VERIZON COMMUNICATIONS INC	1.680% 10/30/2030 DD 04/30/21	448,000	369,690	372,763
VERIZON COMMUNICATIONS INC	2.550% 03/21/2031 DD 03/22/21	296,000	255,596	255,072
VERUS SECURITIZATIO R1 A1 144A	VAR RT 09/25/2069 DD 10/01/24	393,354	393,346	390,516
VIATRIS INC	4.000% 06/22/2050 DD 06/22/21	1,510,000	1,094,901	1,030,364
VIATRIS INC	3.850% 06/22/2040 DD 06/22/21	320,000	238,755	239,939
VICI PROPERTIES LP / VICI 144A	4.625% 12/01/2029 DD 11/26/19	3,125,000	2,989,701	2,993,219
VISTRA OPERATIONS CO LLC 144A	5.050% 12/30/2026 DD 12/04/24	120,000	119,938	120,157
VISTRA OPERATIONS CO LLC 144A	6.875% 04/15/2032 DD 04/12/24	1,470,000	1,470,384	1,505,162
VISTRA OPERATIONS CO LLC 144A	6.000% 04/15/2034 DD 04/12/24	1,725,000	1,706,859	1,747,994
VISTRA OPERATIONS CO LLC 144A	5.125% 05/13/2025 DD 05/13/22	1,460,000	1,460,263	1,458,379
VISTRA OPERATIONS CO LLC 144A	5.050% 12/30/2026 DD 12/04/24	125,000	124,935	125,164
VITERRA FINANCE BV 144A	4.900% 04/21/2027 DD 04/21/22	681,000	675,137	674,639
VMED O2 UK FINANCING I PL 144A	4.750% 07/15/2031 DD 07/07/21	1,400,000	1,249,206	1,203,552
VOLKSWAGEN GROUP OF AMERI 144A	5.400% 03/20/2026 DD 03/22/24	705,000	704,422	707,616
VOLKSWAGEN GROUP OF AMERI 144A	5.250% 03/22/2029 DD 03/22/24	590,000	587,546	583,475
VOLKSWAGEN GROUP OF AMERI 144A	5.800% 09/12/2025 DD 09/12/23	1,065,000	1,073,424	1,071,497
VOLKSWAGEN GROUP OF AMERI 144A	5.400% 03/20/2026 DD 03/22/24	830,000	829,319	833,079
WAMU MORTGAGE PASS-TH AR6 2A1A	VAR RT 04/25/2045 DD 04/26/05	365,343	353,449	365,307
WAMU MORTGAGE PASS-TH AR8 2A1A	VAR RT 07/25/2045 DD 07/15/05	290,901	271,716	280,638
WAMU MORTGAGE PASS-THRO AR9 1A	VAR RT 08/25/2042 DD 07/01/02	1,272	1,191	1,213
WAMU MORTGAGE PASS-THRO AR9 2A	VAR RT 09/25/2033 DD 08/01/03	7,839	7,080	7,552
WARNERMEDIA HOLDINGS INC	4.279% 03/15/2032 DD 03/15/23	765,000	701,061	674,340
WARNERMEDIA HOLDINGS INC	5.050% 03/15/2042 DD 03/15/23	665,000	554,894	535,644
WARNERMEDIA HOLDINGS INC	5.141% 03/15/2052 DD 03/15/23	185,000	159,629	138,110
WARNERMEDIA HOLDINGS INC	3.788% 03/15/2025 DD 03/15/23	861,000	843,797	858,400
WEC ENERGY GROUP INC	4.750% 01/09/2026 DD 01/11/23	700,000	696,777	700,343
WELLS FARGO COMMERC C43 D 144A	3.000% 03/15/2051 DD 03/01/18	370,000	282,877	299,445
WELLS FARGO COMMERC C50 D 144A	3.000% 05/15/2052 DD 05/01/19	2,705,000	1,944,232	2,139,249
WELLS FARGO COMMERC C P2 D 144A	3.241% 12/15/2048 DD 12/01/15	760,000	657,400	703,821
WELLS FARGO COMMERCIAL C29 XA	VAR RT 06/15/2048 DD 06/01/15	1,428,832	9,402	1,329
WELLS FARGO COMMERCIAL M C51 C	VAR RT 06/15/2052 DD 07/01/19	1,690,000	1,398,069	1,432,562
WESTERN MIDSTREAM OPERATING LP	VAR RT 02/01/2050 DD 01/13/20	1,785,000	1,601,056	1,528,299
WESTPAC BANKING CORP	VAR RT 11/18/2036 DD 11/18/21	1,676,000	1,363,768	1,418,080
WESTPAC BANKING CORP	VAR RT 04/16/2029 DD 05/16/24	565,000	565,000	567,763
WILLIAMS COS INC/THE	3.500% 10/15/2051 DD 10/08/21	1,560,000	1,142,981	1,064,965
WILLIAMS COS INC/THE	5.400% 03/02/2026 DD 03/02/23	795,000	803,324	800,422
WILLIS NORTH AMERICA INC	3.875% 09/15/2049 DD 09/10/19	800,000	620,744	588,136
WOODSIDE FINANCE LTD 144A	4.500% 03/04/2029 DD 03/04/19	200,000	189,593	193,754
WORLD OMNI AUTO RECEIVABL A A3	4.860% 03/15/2029 DD 02/14/24	1,000,000	999,868	1,004,430
WORLD OMNI SELECT AUTO T A A2A	5.920% 03/15/2027 DD 03/15/23	259,671	259,755	260,090
WORLD OMNI SELECT AUTO T A A2A	5.920% 03/15/2027 DD 03/15/23	148,638	148,686	148,878
WORLD OMNI SELECT AUTO TR A A1	5.545% 08/15/2025 DD 07/24/24	92,678	92,678	92,721
WORLD OMNI SELECT AUTO TRU A C	1.090% 11/15/2027 DD 09/22/21	100,000	93,399	97,533
XCEL ENERGY INC	5.450% 08/15/2033 DD 08/03/23	2,000,000	2,066,219	1,982,940
XLPR INFRASTRUCTURE OPERA 144A	4.500% 09/15/2027 DD 09/25/17	2,500,000	2,419,375	2,384,675
YARA INTERNATIONAL ASA 144A	3.148% 06/04/2030 DD 06/04/20	750,000	653,025	672,548

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CORPORATE STOCK - COMMON

10X GENOMICS INC	17,555	554,217	252,090
1-800-FLOWERS.COM INC	37,020	399,076	302,453
1ST SOURCE CORP	20,789	1,258,517	1,213,662
4D MOLECULAR THERAPEUTICS INC	17,386	329,663	96,840
8X8 INC	76,649	289,733	204,653
AAR CORP	183,570	12,596,459	11,249,170
AAR CORP	2,759	183,507	169,072
ABACUS GLOBAL MANAGEMENT INC	39,986	321,109	313,090
ABCELLERA BIOLOGICS INC	59,597	340,299	174,619
ABERCROMBIE & FITCH CO	16,889	1,895,504	2,524,399
ABM INDUSTRIES INC	1,856	85,817	94,990
ACADIA HEALTHCARE CO INC	17,700	1,330,573	701,805
ACADIA PHARMACEUTICALS INC	79,383	1,807,239	1,456,678
ACADIAN ASSET MANAGEMENT INC	42,145	1,003,076	1,110,099
ACCEL ENTERTAINMENT INC	12,076	124,021	128,972
ACCURAY INC	41,183	116,548	81,542
ACI WORLDWIDE INC	65,279	2,407,800	3,388,633
ACM RESEARCH INC	24,000	501,331	362,400
ACV AUCTIONS INC	18,136	405,350	391,738
ADAPTHEALTH CORP	756,230	6,279,759	7,199,310
ADAPTHEALTH CORP	54,400	577,429	517,888
ADAPTHEALTH CORP	12,934	94,289	123,132
ADAPTIVE BIOTECHNOLOGIES CORP	49,645	243,261	297,622
ADDUS HOMECARE CORP	15,800	1,542,013	1,980,530
ADDUS HOMECARE CORP	16,323	1,820,684	2,046,088

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ADIENT PLC	63,662	2,235,010	1,096,896
ADMA BIOLOGICS INC	44,548	462,673	763,998
AEROVIRONMENT INC	5,908	1,073,339	909,182
AGILON HEALTH INC	8,289	54,275	15,749
AGILYSYS INC	62,280	5,831,294	8,202,899
AGILYSYS INC	14,900	1,807,557	1,962,479
AGIOS PHARMACEUTICALS INC	12,069	513,779	396,587
AGREE REALTY CORP	52,100	3,292,799	3,670,445
AKERO THERAPEUTICS INC	18,945	486,254	527,050
ALAMO GROUP INC	44,290	9,286,500	8,233,954
ALAMO GROUP INC	1,802	378,762	335,010
ALARM.COM HOLDINGS INC	18,884	1,238,172	1,148,147
ALCOA CORP	9,891	321,476	373,682
ALECTOR INC	79,920	637,762	151,049
ALERUS FINANCIAL CORP	12,055	235,293	231,938
ALIGNMENT HEALTHCARE INC	17,728	154,361	199,440
ALKAMI TECHNOLOGY INC	253,450	6,735,393	9,296,546
ALKERMES PLC	14,993	414,368	431,199
ALLEGIAN TRAVEL CO	3,745	201,029	352,479
ALLEGRO MICROSYSTEMS INC	104,500	3,149,375	2,284,370
ALLIENT INC	15,812	445,932	383,915
ALPHA METALLURGICAL RESOURCES	5,735	1,251,196	1,147,688
ALPHATEC HOLDINGS INC	654,050	6,242,706	6,004,179
ALTAIR ENGINEERING INC	107,900	9,103,625	11,772,969
AMALGAMATED FINANCIAL CORP	49,849	1,404,049	1,668,446
AMBAC FINANCIAL GROUP INC	27,077	432,125	342,524
AMBARELLA INC	19,297	1,004,934	1,403,664
AMERESCO INC	308,830	9,021,928	7,251,328
AMERICAN ASSETS TRUST INC	107,401	2,431,879	2,820,350
AMERICAN EAGLE OUTFITTERS INC	87,000	1,881,868	1,450,290
AMERICAN EAGLE OUTFITTERS INC	24,615	507,848	410,332
AMERICAN PUBLIC EDUCATION INC	18,806	181,478	405,645
AMERICAN STATES WATER CO	14,900	1,254,126	1,158,028
AMERICAN SUPERCONDUCTOR CORP	20,638	622,371	508,314
AMERICAN WOODMARK CORP	8,150	757,817	648,170
AMERICA'S CAR-MART INC/TX	1,713	74,043	87,791
AMERIS BANCORP	43,300	2,310,449	2,709,281
AMERIS BANCORP	12,564	675,343	786,129
AMERISAFE INC	11,162	553,415	575,289
AMICUS THERAPEUTICS INC	144,365	1,649,103	1,359,918
AMN HEALTHCARE SERVICES INC	64,370	4,789,600	1,539,730
AMPHASTAR PHARMACEUTICALS INC	6,758	340,056	250,925
AMLYX PHARMACEUTICALS INC	34,569	112,542	130,671
ANAPTYSBIO INC	18,218	629,098	241,206
ANGIODYNAMICS INC	55,091	430,311	504,634
ANIKA THERAPEUTICS INC	15,294	346,562	251,739
ANYWHERE REAL ESTATE INC	71,055	514,149	234,482
APELLIS PHARMACEUTICALS INC	15,729	613,415	501,912
APOGEE ENTERPRISES INC	3,455	184,532	246,722
APOGEE THERAPEUTICS INC	1,049	46,461	47,520
APPLIED INDUSTRIAL TECHNOLOGIE	52,390	9,047,229	12,545,833
APPLIED INDUSTRIAL TECHNOLOGIE	5,540	1,011,761	1,326,664
APPLIED OPTOELECTRONICS INC	1,541	55,726	56,801
ARCBEST CORP	1,027	110,158	95,840
ARCELLX INC	5,322	357,880	408,144
ARCHROCK INC	49,161	900,379	1,223,617
ARCTURUS THERAPEUTICS HOLDINGS	26,463	716,203	449,077
ARCUS BIOSCIENCES INC	23,840	452,491	354,978
ARCUTIS BIOTHERAPEUTICS INC	9,836	91,553	137,015
ARDELYX INC	9,780	76,689	49,585
ARROWHEAD PHARMACEUTICALS INC	23,737	571,548	446,256
ARTISAN PARTNERS ASSET MANAGEM	16,759	740,413	721,475
ARVINAS INC	21,824	838,943	418,366
ASANA INC	21,702	492,588	439,900
ASTRIA THERAPEUTICS INC	12,031	114,776	107,557
ASTRONICS CORP	29,579	490,964	472,081
ATEA PHARMACEUTICALS INC	110,773	339,355	371,090
ATKORE INC	11,203	1,611,634	934,890
ATMUS FILTRATION TECHNOLOGIES	15,317	621,886	600,120
ATN INTERNATIONAL INC	13,467	410,510	226,380
ATOSSA THERAPEUTICS INC	40,005	35,204	37,765
AURORA INNOVATION INC	54,901	323,393	345,876
AVANOS MEDICAL INC	221,640	4,971,705	3,528,509
AVID BIOSERVICES INC	960,466	6,564,651	11,861,755
AVIDITY BIOSCIENCES INC	11,170	337,743	324,824
AVIENT CORP	1,773	72,459	72,445
AVIS BUDGET GROUP INC	797	64,511	64,246
AVISTA CORP	10,207	364,792	373,882
AVNET INC	8,709	413,296	455,555
AXCELIS TECHNOLOGIES INC	13,947	1,787,605	974,477
AXIS CAPITAL HOLDINGS LTD	13,300	1,220,812	1,178,646
AXOS FINANCIAL INC	6,154	405,567	429,857
AXSOME THERAPEUTICS INC	11,500	1,042,141	973,015
AXSOME THERAPEUTICS INC	1,990	169,365	168,374
AZEK CO INC/THE	23,779	992,866	1,128,789
AZENTA INC	169,720	10,624,910	8,486,000
BACKBLAZE INC	14,605	92,217	87,922
BADGER METER INC	50,170	7,776,550	10,642,060
BADGER METER INC	5,745	1,127,920	1,218,629

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BALCHEM CORP		58,220	8,673,671	9,489,569
BALCHEM CORP		2,258	383,285	368,043
BALDWIN INSURANCE GROUP INC/TH		306,190	7,520,336	11,867,924
BANCO LATINOAMERICANO DE COMER		35,478	1,152,772	1,261,952
BANDWIDTH INC		33,938	505,329	577,625
BANK OF MARIN BANCORP		19,735	352,883	469,101
BANK OZK		7,065	322,629	314,604
BANK7 CORP		15,821	659,725	738,208
BANKFINANCIAL CORP		8,160	83,722	103,591
BARRETT BUSINESS SERVICES INC		1,955	63,933	84,925
BATH & BODY WORKS INC		11,048	416,765	428,331
BEACON ROOFING SUPPLY INC		113,860	9,917,053	11,565,899
BEACON ROOFING SUPPLY INC		891	77,535	90,508
BEAM THERAPEUTICS INC		21,981	576,717	545,129
BEAZER HOMES USA INC		3,870	110,651	106,270
BELLRING BRANDS INC		20,700	1,171,685	1,559,538
BELLRING BRANDS INC		16,637	1,241,721	1,253,432
BENCHMARK ELECTRONICS INC		11,733	331,244	532,678
BICYCLE THERAPEUTICS PLC	ADR	21,900	533,961	306,600
BIOCRIST PHARMACEUTICALS INC		147,815	931,235	1,111,569
BIOHAVEN LTD		3,283	152,346	122,620
BIT DIGITAL INC		82,681	270,806	242,255
BJ'S WHOLESALE CLUB HOLDINGS I		28,000	1,880,894	2,501,800
BLACK HILLS CORP		31,091	1,677,269	1,819,445
BLACKLINE INC		13,659	673,970	829,921
BLOOM ENERGY CORP		17,716	370,993	393,472
BLUE BIRD CORP		11,132	434,017	430,029
BLUELIX HOLDINGS INC		12,618	1,427,352	1,289,055
BLUEPRINT MEDICINES CORP		16,585	1,527,140	1,446,544
BOISE CASCADE CO		31,578	4,113,663	3,753,361
BOOT BARN HOLDINGS INC		8,383	1,113,443	1,272,707
BORR DRILLING LTD		38,159	205,109	148,820
BOX INC		31,809	880,445	1,005,164
BRAEMAR HOTELS & RESORTS INC		66,655	166,638	199,965
BRANDYWINE REALTY TRUST		58,901	318,065	329,846
BRAZE INC		33,382	1,176,140	1,398,038
BRIDGEBIO PHARMA INC		49,500	1,987,251	1,358,280
BRIDGEBIO PHARMA INC		25,400	784,650	696,976
BRIGHT HORIZONS FAMILY Solutio		9,416	1,071,631	1,043,764
BRINKER INTERNATIONAL INC		11,276	992,319	1,491,702
BRIXMOR PROPERTY GROUP INC		3,630	101,132	101,059
BROOKDALE SENIOR LIVING INC		10,510	61,168	52,865
BROOKFIELD BUSINESS CORP		6,544	139,036	158,757
BUSINESS FIRST BANCSHARES INC		14,385	356,882	369,695
BWX TECHNOLOGIES INC		3,039	303,425	338,514
C3.AI INC		20,777	569,145	715,352
C4 THERAPEUTICS INC		20,268	93,798	72,965
CABALETTA BIO INC		11,651	120,746	26,448
CABLE ONE INC		2,116	745,897	766,246
CABOT CORP		16,369	1,422,297	1,494,653
CACI INTERNATIONAL INC		1,036	481,258	418,606
CAESARS ENTERTAINMENT INC		40,100	1,875,022	1,340,142
CALERES INC		68,500	2,105,853	1,586,460
CALIX INC		28,599	1,225,458	997,247
CAMTEK LTD/ISRAEL		62,270	5,356,297	5,029,548
CAPITAL CITY BANK GROUP INC		18,946	563,789	694,371
CAPITOL FEDERAL FINANCIAL INC		23,810	124,289	140,717
CAREDX INC		21,116	251,232	452,094
CARPARTS.COM INC		36,815	116,335	39,760
CARPENTER TECHNOLOGY CORP		12,181	1,904,807	2,067,238
CARS.COM INC		6,786	128,848	117,601
CARVANA CO		2,589	196,660	526,499
CASTLE BIOSCIENCES INC		67,800	1,472,394	1,806,870
CASTLE BIOSCIENCES INC		19,038	403,174	507,363
CATALYST PHARMACEUTICALS INC		65,964	1,164,278	1,376,669
CELLEX THERAPEUTICS INC		20,345	558,634	514,118
CENTRAL GARDEN & PET CO		5,177	209,102	200,868
CENTRAL GARDEN & PET CO		23,375	802,026	772,544
CENTURY ALUMINUM CO		43,387	618,604	790,511
CENTURY COMMUNITIES INC		24,726	2,237,480	1,813,899
CERTARA INC		539,280	9,184,347	5,743,332
CERUS CORP		26,545	57,337	40,879
CHAMPION HOMES INC		3,489	368,104	307,381
CHAMPIONX CORP		65,500	1,914,715	1,780,945
CHAMPIONX CORP		11,530	351,307	313,501
CHART INDUSTRIES INC		29,600	4,059,932	5,648,864
CHART INDUSTRIES INC		5,427	697,778	1,035,689
CHATHAM LODGING TRUST		120,135	1,143,880	1,075,208
CHEWY INC		22,109	599,421	740,430
CHIMERA INVESTMENT CORP		40,147	621,601	562,058
CHORD ENERGY CORP		15,800	2,615,353	1,847,336
CIMPRESS PLC		1,983	171,803	142,221
CINEMARK HOLDINGS INC		18,118	588,651	561,296
CIVISTA BANCSHARES INC		13,824	203,319	290,857
CIVITAS RESOURCES INC		40,500	2,757,779	1,857,735
CIVITAS RESOURCES INC		14,849	842,241	681,124
CLEAN ENERGY FUELS CORP		91,487	249,737	229,632
CLEANSARK INC		24,241	330,417	223,260
CLEAR SECURE INC		6,501	121,935	173,187

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CLEARWATER ANALYTICS HOLDINGS	65,400	1,925,052	1,799,808
CLEVELAND-CLIFFS INC	90,604	1,571,409	851,678
CNO FINANCIAL GROUP INC	59,340	1,667,178	2,208,041
CNO FINANCIAL GROUP INC	26,303	742,760	978,735
COASTAL FINANCIAL CORP/WA	12,691	555,208	1,077,593
CODEXIS INC	66,538	202,941	317,386
COEUR MINING INC	81,393	273,351	465,568
COHERUS BIOSCIENCES INC	107,059	352,681	147,741
COLLEGIUM PHARMACEUTICAL INC	70,200	2,161,358	2,011,230
COLLEGIUM PHARMACEUTICAL INC	2,813	86,584	80,592
COLLIERS INTERNATIONAL GROUP I	98,500	12,193,895	13,393,045
COLONY BANKCORP INC	17,765	256,138	286,727
COMFORT SYSTEMS USA INC	8,034	2,381,900	3,406,898
COMMERCIAL METALS CO	64,600	3,246,081	3,204,160
COMMUNITY TRUST BANCORP INC	973	42,359	51,598
COMMVAULT SYSTEMS INC	98,630	7,981,313	14,884,253
COMMVAULT SYSTEMS INC	9,019	789,573	1,361,057
COMPASS MINERALS INTERNATIONAL	27,995	353,454	314,944
CONCENTRA GROUP HOLDINGS PAREN	16,629	333,475	328,922
CONDUENT INC	13	47	53
CONFLUENT INC	40,273	872,476	1,126,033
CONMED CORP	72,500	7,894,871	4,961,900
CONNECTONE BANCORP INC	70,313	1,426,677	1,610,871
CONN'S INC	13,784	61,201	1
CONSTRUCTION PARTNERS INC	2,832	237,727	250,519
COOPER-STANDARD HOLDINGS INC	13,268	259,257	179,914
COPT DEFENSE PROPERTIES	41,416	1,036,861	1,281,825
CORCEPT THERAPEUTICS INC	55,518	1,804,206	2,797,552
CORECIVIC INC	44,400	843,389	965,256
CORVEL CORP	10,815	897,618	1,203,277
COURSERA INC	82,386	689,308	700,281
COUSINS PROPERTIES INC	69,600	2,101,129	2,132,544
COVENANT LOGISTICS GROUP INC	19,632	911,023	1,070,140
CRA INTERNATIONAL INC	3,080	488,371	576,576
CRAWFORD & CO	9,725	128,176	112,421
CREDO TECHNOLOGY GROUP HOLDING	70,679	1,405,348	4,750,336
CREDO TECHNOLOGY GROUP HOLDING	36,960	895,509	2,484,082
CRINETICS PHARMACEUTICALS INC	7,520	370,919	384,498
CROSS COUNTRY HEALTHCARE INC	6,364	107,561	115,570
CROWN HOLDINGS INC	9,521	880,138	787,291
CSG SYSTEMS INTERNATIONAL INC	2,519	120,928	128,746
CSW INDUSTRIALS INC	358	114,504	126,302
CTO REALTY GROWTH INC	32,139	608,986	633,460
CULP INC	6,054	35,053	35,537
CURTISS-WRIGHT CORP	9,400	3,500,921	3,335,778
CYTEK BIOSCIENCES INC	32,634	175,672	211,795
CYTOKINETICS INC	14,922	1,177,672	701,931
DANA INC	42,210	611,243	487,948
DARLING INGREDIENTS INC	48,800	2,425,456	1,644,072
DARLING INGREDIENTS INC	5,761	229,099	194,088
DAY ONE BIOPHARMACEUTICALS INC	33,795	508,402	428,183
DELEK US HOLDINGS INC	42,644	1,094,561	788,914
DENALI THERAPEUTICS INC	53,800	1,157,986	1,096,444
DENALI THERAPEUTICS INC	54,265	1,098,894	1,105,921
DIGITALOCEAN HOLDINGS INC	46,100	1,693,081	1,570,627
DIME COMMUNITY BANCSHARES INC	5,300	100,264	162,896
DIODES INC	157,190	12,620,897	9,693,907
DIODES INC	15,503	1,148,273	956,070
DNOW INC	70,859	897,172	921,876
DOMO INC	20,760	213,620	146,981
DONEGAL GROUP INC	437	6,114	6,760
DONNELLEY FINANCIAL SOLUTIONS	8,375	533,271	525,364
DORMAN PRODUCTS INC	80,840	6,825,023	10,472,822
DOUBLEVERIFY HOLDINGS INC	69,200	2,527,411	1,329,332
DOXIMITY INC	5,289	277,414	282,380
DUCOMMUN INC	21,034	1,297,528	1,339,024
DYCOM INDUSTRIES INC	22,500	2,616,225	3,916,350
DYCOM INDUSTRIES INC	9,176	1,604,759	1,597,175
DYNE THERAPEUTICS INC	17,114	592,142	403,206
EAGLE BANCORP INC	5,589	110,629	145,482
ECHOSTAR CORP	23,668	403,841	541,997
EDGEWISE THERAPEUTICS INC	19,932	374,795	532,184
EHEALTH INC	17,389	151,632	163,457
ELANCO ANIMAL HEALTH INC	32,451	492,954	392,982
ELASTIC NV	9,949	1,040,747	985,747
EMCOR GROUP INC	5,163	1,157,942	2,343,486
EMERGENT BIOSOLUTIONS INC	10,499	25,198	100,370
ENACT HOLDINGS INC	1,366	37,876	44,231
ENANTA PHARMACEUTICALS INC	11,465	107,886	65,924
ENCOMPASS HEALTH CORP	2,297	212,134	212,128
ENDAVA PLC	ADR	112,340	8,666,937
ENERSYS	86,070	8,686,509	7,955,450
ENERSYS	27,526	2,772,465	2,544,228
ENERSYS	9,606	968,436	887,883
ENHABIT INC	7,349	65,516	57,396
ENLIVEN THERAPEUTICS INC	2,196	55,148	49,410
ENOVA INTERNATIONAL INC	34,773	1,925,033	3,334,035
ENOVIS CORP	275,440	12,374,730	12,086,307
ENPRO INC	55,810	8,743,166	9,624,435

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ENSIGN GROUP INC/THE	2,676	300,274	355,533
ENTEGRIS INC	17,100	2,043,218	1,693,926
ENTERPRISE BANCORP INC/MA	12,530	318,154	495,436
ENTERPRISE FINANCIAL SERVICES	34,959	1,567,298	1,971,688
ENTRADA THERAPEUTICS INC	3,842	56,028	66,428
ENTRAVISION COMMUNICATIONS COR	137,744	574,392	323,698
ENVISTA HOLDINGS CORP	8,502	190,919	164,004
EPLUS INC	123,940	9,924,368	9,156,687
EPLUS INC	2,996	239,201	221,344
EROS MEDIA WORLD PLC	7,134	225,440	225,440
ESCO TECHNOLOGIES INC	76,950	9,016,985	10,250,510
ESSENT GROUP LTD	35,500	1,875,796	1,932,620
ESSENT GROUP LTD	37,688	2,324,444	2,051,735
ETSY INC	10,061	525,510	532,126
EURONET WORLDWIDE INC	21,432	2,286,753	2,204,067
EVERCORE INC	10,503	2,006,229	2,911,327
EVERI HOLDINGS INC	15,122	170,879	204,298
EVERQUOTE INC	54,254	1,188,296	1,084,537
EVOLENT HEALTH INC	10,705	256,651	120,431
EW SCRIPPS CO/THE	26,402	210,952	58,348
EXACT SCIENCES CORP	40,000	2,809,811	2,247,600
EXLSERVICE HOLDINGS INC	432,090	13,333,368	19,176,154
EXLSERVICE HOLDINGS INC	133,246	4,230,829	5,913,457
EXPENSIFY INC	8,679	21,437	29,075
EXPONENT INC	1,299	134,518	115,741
EZCORP INC	159,802	1,415,958	1,952,780
FABRINET	4,999	1,047,938	1,099,180
FABRINET	15,546	3,280,410	3,418,254
FARO TECHNOLOGIES INC	16,139	335,737	409,285
FATE THERAPEUTICS INC	110,260	418,566	181,929
FB FINANCIAL CORP	33,284	1,318,437	1,714,459
FEDERAL AGRICULTURAL MORTGAGE	1	191	197
FEDERAL SIGNAL CORP	9,526	822,443	880,107
FEDERATED HERMES INC	20,774	714,099	854,019
FIRST BANCSHARES INC/THE	12,237	361,966	428,295
FIRST BANK/HAMILTON NJ	5,925	87,098	83,365
FIRST BUSEY CORP	15,064	373,888	355,058
FIRST BUSINESS FINANCIAL SERVI	10,676	488,378	494,192
FIRST COMMUNITY BANKSHARES INC	2,549	94,568	106,140
FIRST FINANCIAL BANKSHARES INC	56,377	1,693,621	2,032,391
FIRST FINANCIAL CORP	9,967	468,115	460,376
FIRST HORIZON CORP	47,793	805,549	962,551
FIRST INDUSTRIAL REALTY TRUST	49,900	2,801,997	2,501,487
FIRST INDUSTRIAL REALTY TRUST	88,459	4,771,030	4,434,450
FIRST INTERNET BANCORP	12,365	381,973	445,016
FIRST INTERSTATE BANC/SYSTEM IN	13,080	398,812	424,708
FIRST MERCHANTS CORP	49,900	1,857,204	1,990,511
FIRST OF LONG ISLAND CORP/THE	34,150	403,906	398,872
FIRSTCASH HOLDINGS INC	87,170	9,440,478	9,030,812
FIRSTCASH HOLDINGS INC	16,987	1,925,740	1,759,853
FIVE BELOW INC	1,953	213,799	204,987
FIVE9 INC	13,522	594,134	549,534
FLEX LTD	48,465	1,240,777	1,860,571
FLOWSERVE CORP	72,612	3,175,212	4,176,642
FLUSHING FINANCIAL CORP	12,565	174,843	179,428
FLYWIRE CORP	2,649	59,631	54,622
FNB CORP/PA	182,400	2,518,125	2,695,872
FNB CORP/PA	30,983	457,458	457,929
FOOT LOCKER INC	20,577	505,708	447,756
FORESTAR GROUP INC	13,800	432,748	357,696
FORMFACTOR INC	260,750	10,884,014	11,473,000
FORMFACTOR INC	1,136	50,612	49,984
FORUM ENERGY TECHNOLOGIES INC	27,619	469,749	427,818
FRANKLIN COVEY CO	3,569	155,359	134,123
FRANKLIN ELECTRIC CO INC	9,554	926,331	931,037
FRESH DEL MONTE PRODUCE INC	6,909	176,792	229,448
FRESHPET INC	15,023	2,100,878	2,225,057
FRESHWORKS INC	45,579	719,321	737,012
FRP HOLDINGS INC	4,991	156,917	152,874
FTAI AVIATION LTD	23,637	3,192,809	3,404,673
FULCRUM THERAPEUTICS INC	47,188	394,818	221,784
GAIA INC	4,019	10,851	18,045
GAP INC/THE	22,434	504,845	530,115
GCM GROSVENOR INC	12,890	157,485	158,160
GENCO SHIPPING & TRADING LTD	34,184	729,862	476,525
GENERAC HOLDINGS INC	2,279	338,645	353,359
GENESCO INC	11,958	322,776	511,205
GENPACT LTD	5,279	226,562	226,733
GENTHERM INC	204,570	10,702,058	8,167,457
GEO GROUP INC/THE	9,304	241,166	260,326
GIBRALTAR INDUSTRIES INC	21,730	1,712,692	1,279,897
GIGACLOUD TECHNOLOGY INC	3,059	63,390	56,653
G-III APPAREL GROUP LTD	394,960	13,409,006	12,883,595
G-III APPAREL GROUP LTD	33,884	1,119,027	1,105,296
GITLAB INC	11,908	675,353	671,016
GLOBAL INDUSTRIAL CO	4,482	174,081	111,109
GLOBE LIFE INC	2,743	289,920	305,899
GOODYEAR TIRE & RUBBER CO/THE	71,419	833,541	642,771
GOPRO INC	21,501	74,608	23,436

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GORES METROPOULOS II INC		181,000	1,810,000	1,810,000
GRAPHIC PACKAGING HOLDING CO		102,300	2,529,345	2,778,468
GRAY MEDIA INC		29,336	151,140	92,408
GRID DYNAMICS HOLDINGS INC		698,710	9,301,219	15,539,310
GRID DYNAMICS HOLDINGS INC		4,721	62,931	104,995
GRIFFON CORP		21,437	1,642,761	1,527,815
GRINDR INC		14,256	227,512	254,327
GROUP 1 AUTOMOTIVE INC		4,093	1,257,591	1,725,118
GUARDANT HEALTH INC		34,215	950,594	1,045,268
GULFPORT ENERGY CORP		5,400	889,048	994,680
GXO LOGISTICS INC		4,973	260,268	216,326
H&E EQUIPMENT SERVICES INC		2,553	133,573	124,995
HACKETT GROUP INC/THE		13,807	314,385	424,151
HAEMONETICS CORP		244,640	19,134,607	19,101,491
HALOZYME THERAPEUTICS INC		17,261	749,725	825,248
HAMILTON LANE INC		7,054	820,256	1,044,345
HANCOCK WHITNEY CORP		50,063	2,432,561	2,739,447
HARBORONE BANCORP INC		10,421	136,555	123,280
HARMONY BIOSCIENCES HOLDINGS I		27,230	871,507	936,984
HARVARD BIOSCIENCE INC		18,759	100,361	39,581
HAVERTY FURNITURE COS INC		2,678	59,272	59,612
HB FULLER CO		81,930	6,663,177	5,528,636
HBT FINANCIAL INC		30,559	647,667	669,242
HEALTH CATALYST INC		25,826	239,149	182,590
HEALTHCARE SERVICES GROUP INC		60,359	629,298	701,070
HEALTH EQUITY INC		117,680	8,029,804	11,291,396
HEALTH EQUITY INC		11,515	855,786	1,104,864
HEALTHSTREAM INC		4,988	134,826	158,618
HEARTLAND FINANCIAL USA INC		8,367	332,621	512,939
HECLA MINING CO		150,503	842,507	738,970
HELIX ENERGY SOLUTIONS GROUP I		67,300	800,783	627,236
HELIX ENERGY SOLUTIONS GROUP I		15,233	156,595	141,972
HERC HOLDINGS INC		7,508	1,100,329	1,421,490
HERITAGE COMMERCE CORP		136,316	1,355,009	1,278,644
HERITAGE FINANCIAL CORP/WA		6,012	128,597	147,294
HIGHWOODS PROPERTIES INC		4,144	130,618	126,724
HIMS & HERS HEALTH INC		34,021	378,128	822,628
HOMETRUST BANCSHARES INC		24,339	698,103	819,738
HOOKER FURNISHINGS CORP		5,341	139,293	74,827
HORIZON BANCORP INC/IN		102,484	1,466,546	1,651,017
HOULIHAN LOKEY INC		14,137	1,949,915	2,455,031
HUNTINGTON INGALLS INDUSTRIES		581	159,392	109,792
HUNTSMAN CORP		19,586	480,589	353,136
HURON CONSULTING GROUP INC		82,060	8,366,566	10,196,776
HURON CONSULTING GROUP INC		19,600	2,023,844	2,435,496
I-80 GOLD CORP		96,483	169,810	46,794
ICF INTERNATIONAL INC		89,240	12,010,736	10,638,300
ICF INTERNATIONAL INC		5,572	711,576	664,238
ICU MEDICAL INC		2,814	322,483	436,648
IDEAYA BIOSCIENCES INC		37,708	1,301,901	969,096
IDT CORP		12,467	598,039	592,432
IES HOLDINGS INC		3,915	857,554	786,758
IMMUNOCORE HOLDINGS PLC	ADR	25,600	1,734,776	755,200
IMMUNOVANT INC		41,100	1,495,515	1,018,047
IMPINJ INC		4,777	805,444	693,907
INDEPENDENT BANK CORP/MI		32,799	866,900	1,142,389
INDEPENDENT BANK GROUP INC		7,107	363,928	431,182
INDUSTRIAL LOGISTICS PROPRTIE		44,108	207,308	160,994
INFORMATICA INC		16,144	485,788	418,614
INSIGHT ENTERPRISES INC		11,239	1,852,592	1,709,452
INSMED INC		82,953	2,805,516	5,727,075
INSMED INC		26,424	1,390,404	1,824,313
INSPERITY INC		26,064	2,889,332	2,020,221
INSPIRE MEDICAL SYSTEMS INC		1,970	371,443	365,199
INSTALLED BUILDING PRODUCTS IN		55,380	10,164,538	9,705,345
INSTALLED BUILDING PRODUCTS IN		4,533	841,218	794,408
INTAPP INC		10,632	411,835	681,405
INTEGER HOLDINGS CORP		154,540	15,868,808	20,479,641
INTEGRA LIFESCIENCES HOLDINGS		159,720	6,903,157	3,622,450
INTEGRAL AD SCIENCE HOLDING CO		9,527	137,094	99,462
INTELLIA THERAPEUTICS INC		73,410	1,721,529	855,961
INTERFACE INC		3,985	72,416	97,035
INTERNATIONAL SEAWAYS INC		11,180	577,931	401,809
INTRA-CELLULAR THERAPIES INC		26,200	1,886,477	2,188,224
INTRA-CELLULAR THERAPIES INC		5,555	389,077	463,954
INVESCO LTD		112,439	1,961,869	1,965,434
INVESTAR HOLDING CORP		36,266	620,718	796,401
IONIS PHARMACEUTICALS INC		26,528	1,094,600	927,419
IONQ INC		20,468	620,592	854,948
IOVANCE BIOTHERAPEUTICS INC		185,100	1,530,149	1,369,740
IOVANCE BIOTHERAPEUTICS INC		61,393	635,511	454,308
IRADIMED CORP		24,519	1,114,651	1,348,545
IRHYTHM TECHNOLOGIES INC		5,514	379,441	497,197
IRIDIUM COMMUNICATIONS INC		26,909	743,068	780,899
ITEOS THERAPEUTICS INC		51,851	563,971	398,216
ITRON INC		2,581	194,891	280,245
JAMF HOLDING CORP		70,500	1,244,868	990,525
JANUS HENDERSON GROUP PLC		73,800	2,243,574	3,138,714
JAZZ PHARMACEUTICALS PLC		1,379	150,427	169,824

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JBT MAREL CORP	111,750	11,129,879	14,203,425
JFROG LTD	79,900	3,156,539	2,349,859
JOHN B SANFILIPPO & SON INC	8,873	767,853	772,927
KADANT INC	22,160	7,486,777	7,644,978
KAISER ALUMINUM CORP	15,805	1,315,688	1,110,617
KEARNY FINANCIAL CORP/MD	128,431	929,757	909,291
KIMBALL ELECTRONICS INC	28,146	752,811	527,175
KINIKSA PHARMACEUTICALS INTERN	39,930	800,470	789,815
KINSALE CAPITAL GROUP INC	225	100,448	104,654
KITE REALTY GROUP TRUST	152,354	3,744,477	3,845,415
KODIAK SCIENCES INC	41,132	129,685	409,263
KOHL'S CORP	9,958	254,433	139,810
KOPPERS HOLDINGS INC	3,614	188,754	117,094
KRYSTAL BIOTECH INC	2,151	378,762	336,976
KURA ONCOLOGY INC	57,307	768,563	499,144
KYMERA THERAPEUTICS INC	19,080	584,380	767,588
LADDER CAPITAL CORP	89,600	969,786	1,002,624
LAMAR ADVERTISING CO	18,771	2,098,125	2,285,182
LANCASTER COLONY CORP	2,291	432,832	396,664
LANDS' END INC	1,214	11,606	15,952
LANDSTAR SYSTEM INC	41,420	8,014,707	7,118,441
LAUREATE EDUCATION INC	77,449	1,073,382	1,416,542
LAZARD INC	73,600	2,874,378	3,788,928
LCI INDUSTRIES	74,120	9,308,797	7,663,267
LEMAITRE VASCULAR INC	31,801	2,628,012	2,930,144
LENDINGTREE INC	7,680	395,077	297,600
LGI HOMES INC	4,821	464,770	430,997
LIBERTY ENERGY INC	72,631	1,455,372	1,444,631
LIBERTY LATIN AMERICA LTD	9,964	72,837	63,371
LIFE TIME GROUP HOLDINGS INC	117,000	1,780,879	2,588,040
LIFE TIME GROUP HOLDINGS INC	30,690	715,374	678,863
LIFESTANCE HEALTH GROUP INC	168,400	1,317,897	1,241,108
LIFESTANCE HEALTH GROUP INC	11,278	72,954	83,119
LINCOLN NATIONAL CORP	93,000	2,769,468	2,949,030
LINDBLAD EXPEDITIONS HOLDINGS	74,000	835,888	877,640
LINDBLAD EXPEDITIONS HOLDINGS	7,693	101,843	91,239
LIONS GATE ENTERTAINMENT CORP	11,368	123,911	97,083
LIONS GATE ENTERTAINMENT CORP	22,592	230,212	170,570
LIVERAMP HOLDINGS INC	37,158	1,151,296	1,128,488
LOUISIANA-PACIFIC CORP	14,300	1,689,785	1,480,765
LOUISIANA-PACIFIC CORP	15,021	1,400,170	1,555,425
LULU'S FASHION LOUNGE HOLDINGS	102,600	194,690	115,938
LUMEN TECHNOLOGIES INC	145,312	463,681	771,607
LUMENTUM HOLDINGS INC	10,487	928,373	880,384
LYFT INC	61,397	825,717	792,021
M/I HOMES INC	23,237	3,406,519	3,089,359
MADRIGAL PHARMACEUTICALS INC	1,837	516,227	566,843
MAGNITE INC	17,023	217,052	271,006
MANITOWOC CO INC/THE	68,877	1,134,311	628,847
MANNKIND CORP	47,723	248,752	306,859
MANPOWERGROUP INC	58,883	3,892,822	3,398,727
MARA HOLDINGS INC	27,829	572,251	466,692
MARCUS CORP/THE	8,374	95,279	180,041
MAREX GROUP PLC	400	11,836	12,468
MAREX GROUP PLC	23,000	437,559	716,910
MASTEC INC	9,101	1,264,968	1,239,010
MATADOR RESOURCES CO	40,351	2,228,621	2,270,147
MATERION CORP	94,740	12,108,846	9,367,891
MATERION CORP	9,634	1,159,451	952,610
MATSON INC	10,277	1,300,257	1,385,751
MAXLINEAR INC	22,999	469,586	454,920
MCGRATH RENTCORP	4,792	568,029	535,841
MEDIAALPHA INC	45,108	736,155	509,269
MEDPACE HOLDINGS INC	1,739	532,759	577,748
MERCANTILE BANK CORP	16,164	657,693	719,136
MERCURY SYSTEMS INC	258,630	9,449,951	10,862,460
MERCURY SYSTEMS INC	6,801	287,226	285,642
MERIDIAN CORP	7,512	104,417	102,990
MERIT MEDICAL SYSTEMS INC	187,790	14,379,425	18,163,049
METHODE ELECTRONICS INC	41,334	509,811	487,328
METROPOLITAN BANK HOLDING CORP	5,134	288,804	299,826
MIDLAND STATES BANCORP INC	65,249	1,715,623	1,592,076
MIDWESTONE FINANCIAL GROUP INC	11,251	277,493	327,629
MILLER INDUSTRIES INC/TN	1,186	78,249	77,517
MIMEDX GROUP INC	24,173	211,997	232,544
MINERALS TECHNOLOGIES INC	23,131	1,651,004	1,762,814
MIRUM PHARMACEUTICALS INC	2,199	75,144	90,929
MODINE MANUFACTURING CO	40,100	2,441,964	4,648,793
MODINE MANUFACTURING CO	20,318	1,783,460	2,355,466
MOELIS & CO	3,079	172,824	227,477
MONARCH CASINO & RESORT INC	1,943	134,358	153,303
MOOG INC	10,386	1,626,246	2,044,380
MOSAIC CO/THE	3,386	110,652	83,228
MR COOPER GROUP INC	6,107	558,180	586,333
MRC GLOBAL INC	4,406	45,665	56,309
MUELLER INDUSTRIES INC	21,677	1,043,690	1,720,287
MUELLER WATER PRODUCTS INC	134,500	3,007,804	3,026,250
MUELLER WATER PRODUCTS INC	37,891	888,603	852,548
MURPHY OIL CORP	62,572	2,648,376	1,893,429

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MVB FINANCIAL CORP	6,471	136,890	133,950
MYR GROUP INC	16,900	2,447,263	2,514,213
MYRIAD GENETICS INC	31,997	608,519	438,679
NAPCO SECURITY TECHNOLOGIES IN	200,120	6,928,162	7,116,267
NATERA INC	31,300	2,001,826	4,954,790
NATERA INC	5,793	444,635	917,032
NATIONAL BANK HOLDINGS CORP	24,500	946,334	1,054,970
NATIONAL BEVERAGE CORP	2,428	109,746	103,603
NATIONAL VISION HOLDINGS INC	249,530	5,184,880	2,600,103
NATIONAL VISION HOLDINGS INC	55,871	821,166	582,176
NATURAL GAS SERVICES GROUP INC	5,055	81,284	135,474
NAVIGATOR HOLDINGS LTD	5	73	77
NEKTAR THERAPEUTICS	127,421	71,993	118,502
NEOGEN CORP	581,936	11,169,528	7,064,703
NEOGENOMICS INC	5,714	74,774	94,167
NETGEAR INC	66,514	989,477	1,853,745
NEW JERSEY RESOURCES CORP	17,772	792,276	829,064
NEW YORK TIMES CO/THE	5,986	315,150	311,571
NEWELL BRANDS INC	32,568	272,979	324,377
NEWMARK GROUP INC	136,000	2,146,394	1,742,160
NEWTEKONE INC	10,625	136,991	135,681
NEXPOINT RESIDENTIAL TRUST INC	29,267	1,016,084	1,221,897
NEXTCURE INC	12,447	14,190	9,597
NEXTDOOR HOLDINGS INC	192,968	494,967	457,334
NEXTRACKER INC	31,966	1,319,352	1,167,718
NKARTA INC	22,483	148,388	55,983
NMI HOLDINGS INC	29,324	879,112	1,077,950
NORTHFIELD BANCORP INC	51,323	603,320	596,373
NORTHRIM BANCORP INC	8,143	473,384	634,665
NORTHWESTERN ENERGY GROUP INC	51,931	2,832,974	2,776,231
NOV INC	56,560	1,020,919	825,776
NOVAGOLD RESOURCES INC	61,619	230,455	205,191
NOVANTA INC	67,060	11,298,433	10,244,756
NOVOCURE LTD	44,205	767,166	1,317,309
NURIX THERAPEUTICS INC	18,817	201,376	354,512
NUVALENT INC	6,026	562,886	471,715
NUVATION BIO INC	36,609	94,808	97,380
OCEANEERING INTERNATIONAL INC	522,360	11,288,353	13,623,149
OCEANEERING INTERNATIONAL INC	51,153	1,270,851	1,334,070
OCEANFIRST FINANCIAL CORP	105,397	1,800,291	1,907,686
OIL STATES INTERNATIONAL INC	87,915	584,495	444,850
OLEMA PHARMACEUTICALS INC	6,970	75,470	40,635
OLLIE'S BARGAIN OUTLET HOLDING	155,980	12,110,596	17,115,685
OLO INC	114,286	560,279	877,716
OLYMPIC STEEL INC	20,079	1,138,914	658,792
OMNICELL INC	277,050	10,133,086	12,334,266
OMNICELL INC	17,751	544,367	790,275
ONE GAS INC	11,486	822,814	795,406
ONEMAIN HOLDINGS INC	32,100	1,582,917	1,673,373
ONEMAIN HOLDINGS INC	17,444	856,616	909,356
ONESPAN INC	4,786	60,994	88,732
ONESPAWORLD HOLDINGS LTD	314,430	6,312,438	6,257,157
ONESPAWORLD HOLDINGS LTD	7,660	108,006	152,434
ONTO INNOVATION INC	91,650	14,079,564	15,275,306
ONTO INNOVATION INC	8,775	1,829,129	1,462,529
OOMA INC	71,462	762,374	1,004,756
OPORTUN FINANCIAL CORP	819	3,202	3,178
ORASURE TECHNOLOGIES INC	45,357	327,695	163,739
ORIGIN BANCORP INC	8,410	256,696	279,969
OSCAR HEALTH INC	26,985	440,426	362,678
OSHKOSH CORP	21,173	2,335,296	2,012,917
OSI SYSTEMS INC	5,278	694,887	883,696
OUTBRAIN INC	2,566	12,309	18,424
OUTFRONT MEDIA INC	9,107	127,920	161,558
OVINTIV INC	50,735	2,133,407	2,054,768
PAGAYA TECHNOLOGIES LTD	20,187	271,775	187,537
PAGSEGURO DIGITAL LTD	49,111	612,414	307,435
PALOMAR HOLDINGS INC	8,749	529,573	923,807
PAR PACIFIC HOLDINGS INC	85,458	1,867,036	1,400,657
PARAMOUNT GROUP INC	298,682	1,521,932	1,475,489
PARK HOTELS & RESORTS INC	44,614	684,959	627,719
PARSONS CORP	33,900	2,231,832	3,127,275
PARSONS CORP	1,464	138,335	135,054
PASSAGE BIO INC	12,219	12,341	6,928
PATRIA INVESTMENTS LTD	12,392	192,200	144,119
PATRICK INDUSTRIES INC	5,280	366,810	438,662
PATTERSON-UTI ENERGY INC	147,800	1,591,263	1,220,828
PATTERSON-UTI ENERGY INC	162,355	1,645,352	1,341,052
PAYLOCITY HOLDING CORP	4,684	961,991	934,317
PBF ENERGY INC	27,255	1,195,670	723,620
PC CONNECTION INC	26,007	1,748,752	1,801,505
PEAPACK-GLADSTONE FINANCIAL CO	3,251	76,220	104,195
PEBBLEBROOK HOTEL TRUST	32,519	477,149	440,632
PEGASYSTEMS INC	9,188	627,841	856,322
PERELLA WEINBERG PARTNERS	1,761	45,285	41,982
PERFORMANCE FOOD GROUP CO	43,200	2,996,900	3,652,560
PERSONALIS INC	64,478	135,404	372,683
PETCO HEALTH & WELLNESS CO INC	51,130	210,189	194,805
PHIBRO ANIMAL HEALTH CORP	19,769	380,060	415,149

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PHOTRONICS INC	21,485	670,639	506,187
PHREESIA INC	47,418	1,052,999	1,193,037
PIEDMONT LITHIUM INC	16,822	201,216	147,024
PINNACLE FINANCIAL PARTNERS IN	26,300	2,299,100	3,008,457
PJT PARTNERS INC	13,898	1,614,357	2,193,243
PLAINS GP HOLDINGS LP	37,972	675,488	697,925
PLEXUS CORP	78,460	8,512,284	12,277,421
PLEXUS CORP	7,796	1,176,834	1,219,918
PLIANT THERAPEUTICS INC	19,725	224,353	259,778
PLYMOUTH INDUSTRIAL REIT INC	32,562	686,730	579,604
POPULAR INC	55,400	4,658,409	5,210,924
PORTLAND GENERAL ELECTRIC CO	62,000	2,690,816	2,704,440
POSEIDA THERAPEUTICS INC	3,308	11,115	31,757
POWELL INDUSTRIES INC	4,727	1,186,077	1,047,740
POWER INTEGRATIONS INC	12,414	941,028	765,944
PRA GROUP INC	415,480	9,978,957	8,679,377
PRECISION BIOSCIENCES INC	188	2,059	716
PRESTIGE CONSUMER HEALTHCARE I	14,148	920,478	1,104,817
PRICESMART INC	97,930	7,513,573	9,026,208
PRICESMART INC	2,271	172,096	209,318
PRIMIS FINANCIAL CORP	15,315	162,210	178,573
PRIMORIS SERVICES CORP	40,847	1,773,957	3,120,711
PRIVIA HEALTH GROUP INC	132,700	3,054,115	2,594,285
PRIVIA HEALTH GROUP INC	113,529	2,173,034	2,219,492
PROG HOLDINGS INC	39,080	1,601,687	1,651,521
PROGRESS SOFTWARE CORP	43,300	2,359,020	2,820,995
PROGYNY INC	60,509	2,180,133	1,043,780
PROPETRO HOLDING CORP	51,141	428,597	477,146
PROS HOLDINGS INC	27,541	736,616	604,800
PROTHENA CORP PLC	5,375	102,899	74,444
PROTO LABS INC	3,590	110,924	140,333
PROVIDENT FINANCIAL SERVICES I	116,176	1,897,437	2,192,241
PTC THERAPEUTICS INC	26,393	743,470	1,191,380
PUBMATIC INC	372,575	6,308,783	5,473,127
PUBMATIC INC	2,669	63,349	39,208
PUMA BIOTECHNOLOGY INC	16,142	69,895	49,233
PURSUIT ATTRACTIONS AND HOSPIT	3,214	116,347	136,627
PVH CORP	23,100	2,747,358	2,442,825
Q2 HOLDINGS INC	14,729	665,882	1,482,474
QUAKER CHEMICAL CORP	6,394	1,355,247	900,019
QUALYS INC	12,140	1,823,693	1,702,271
QUANEX BUILDING PRODUCTS CORP	78,800	2,353,926	1,910,112
QUINSTREET INC	50,032	824,406	1,154,238
RADIANT LOGISTICS INC	30,593	203,138	204,973
RADIUS RECYCLING INC	41,202	873,640	627,094
RADNET INC	47,600	1,698,791	3,324,384
RADNET INC	12,885	816,861	899,888
RALPH LAUREN CORP	6,175	1,017,535	1,426,302
RAMBUS INC	22,837	1,159,406	1,207,164
RAPID7 INC	6,941	279,488	279,236
RBC BEARINGS INC	39,830	11,347,213	11,914,746
RE/MAX HOLDINGS INC	25,356	244,664	270,549
REALREAL INC/THE	21,477	194,924	234,744
RECURSION PHARMACEUTICALS INC	73,880	601,249	499,429
RED VIOLET INC	7,887	201,021	285,509
REGAL REXNORD CORP	21,400	3,196,369	3,319,782
REGENXBIO INC	40,640	631,664	314,147
REGIONAL MANAGEMENT CORP	37,023	958,940	1,258,042
REINSURANCE GROUP OF AMERICA I	19,198	3,228,485	4,101,269
RELAY THERAPEUTICS INC	161,586	1,256,077	665,734
REMITLY GLOBAL INC	87,200	1,231,194	1,968,104
REMITLY GLOBAL INC	29,655	521,351	669,313
REPLIMUNE GROUP INC	18,138	156,040	219,651
REPUBLIC BANCORP INC/KY	6,618	368,892	462,400
REVOLUTION MEDICINES INC	20,971	717,591	917,272
REVOLVE GROUP INC	36,568	874,586	1,224,662
REX AMERICAN RESOURCES CORP	15,817	791,673	659,411
REXFORD INDUSTRIAL REALTY INC	75,700	4,233,340	2,926,562
RH	267	69,713	105,089
RHYTHM PHARMACEUTICALS INC	7,280	335,615	407,534
RIGEL PHARMACEUTICALS INC	14,958	216,891	251,594
RINGCENTRAL INC	26,587	863,992	930,811
RIOT PLATFORMS INC	18,943	236,137	193,408
RIVERVIEW BANCORP INC	46,169	295,482	265,010
RLJ LODGING TRUST	252,502	2,949,918	2,578,045
RMR GROUP INC/THE	23,174	654,202	478,311
ROBERT HALF INC	8,025	506,971	565,442
ROCKET LAB USA INC	38,766	738,373	987,370
ROKU INC	21,408	1,410,267	1,591,471
RPC INC	42,695	310,820	253,608
RUSH ENTERPRISES INC	11,932	698,029	653,754
RUSH STREET INTERACTIVE INC	38,763	435,369	531,828
RXSIGHT INC	206,780	7,730,269	7,109,096
RXSIGHT INC	4,725	239,621	162,446
RYERSON HOLDING CORP	15,462	534,776	286,202
RYMAN HOSPITALITY PROPERTIES I	1,303	138,820	135,955
SANA BIOTECHNOLOGY INC	25,608	104,481	41,741
SANMINA CORP	17,417	908,667	1,317,944
SAREPTA THERAPEUTICS INC	3,131	354,347	380,698

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SAUL CENTERS INC	4,136	151,549	160,477
SCHOLAR ROCK HOLDING CORP	11,995	110,249	518,424
SCILEX HLDG CO CONTRA	29,551	60,284	149,233
SCORPIO TANKERS INC	3,485	211,888	173,170
SECURITY NATIONAL FINANCIAL CO	16,513	141,540	198,651
SEER INC	34,599	67,122	79,924
SEI INVESTMENTS CO	10,019	688,565	826,367
SELECT MEDICAL HOLDINGS CORP	110,512	2,161,667	2,083,151
SELECTIVE INSURANCE GROUP INC	2,642	258,588	247,080
SEMRUSH HOLDINGS INC	50,165	685,173	595,960
SEMTech CORP	13,889	724,609	859,035
SEPTERNA INC	6,857	123,426	157,025
SERVICETITAN INC	11,500	880,507	1,183,005
SERVICETITAN INC	1,393	98,903	143,298
SERVISFIRST BANCSHARES INC	10,089	661,656	854,942
SHAKE SHACK INC	4,415	564,575	573,067
SHORE BANCSHARES INC	26,535	380,135	420,580
SHUTTERSTOCK INC	18,983	592,578	576,134
SHYFT GROUP INC/THE	55,954	634,910	656,900
SI-BONE INC	8,613	180,787	120,754
SIERRA BANCORP	7,860	177,243	227,311
SIGA TECHNOLOGIES INC	20,408	183,125	122,652
SILICON LABORATORIES INC	6,848	847,434	850,659
SILVERCREST ASSET MANAGEMENT G	10,654	174,014	195,927
SIMPSON MANUFACTURING CO INC	50,160	9,916,226	8,318,033
SIRIUS XM HOLDINGS INC	3,870	111,249	88,236
SITEONE LANDSCAPE SUPPLY INC	3,240	484,885	426,935
SITIME CORP	13,100	1,608,126	2,810,343
SITIME CORP	5,201	994,183	1,115,771
SJW GROUP	8,756	512,710	430,970
SKECHERS USA INC	12,498	827,300	840,366
SKYWARD SPECIALTY INSURANCE GR	94,850	3,869,150	4,793,719
SKYWEST INC	21,521	1,821,346	2,154,898
SMARTFINANCIAL INC	4,060	103,607	125,779
SMARTSHEET INC	11,257	435,767	630,730
SONIC AUTOMOTIVE INC	4,459	244,445	282,478
SOPHIA GENETICS SA	39,000	181,646	119,730
SOPHIA GENETICS SA	36,800	173,328	114,816
SOUNDHOUND AI INC	27,332	473,886	542,267
SOUNDTHINKING INC	12,189	176,581	159,188
SOUTH PLAINS FINANCIAL INC	13,970	410,898	485,458
SOUTHERN FIRST BANCSHARES INC	6,500	243,610	258,375
SOUTHERN MISSOURI BANCORP INC	339	22,028	19,448
SOUTHSIDE BANCSHARES INC	3,500	104,406	111,160
SOUTHWEST GAS HOLDINGS INC	42,300	2,689,003	2,991,033
SOUTHWEST GAS HOLDINGS INC	5,486	392,932	387,915
SPECTRUM BRANDS HOLDINGS INC	6,139	554,907	518,684
SPRINGWORKS THERAPEUTICS INC	58,200	2,276,905	2,102,766
SPRINGWORKS THERAPEUTICS INC	4,239	170,185	153,155
SPROUT SOCIAL INC	49,302	2,687,199	1,514,064
SPROUTS FARMERS MARKET INC	28,225	2,765,747	3,586,551
SPS COMMERCE INC	64,720	12,527,414	11,907,833
SPX TECHNOLOGIES INC	18,100	2,281,560	2,633,912
SPX TECHNOLOGIES INC	4,667	692,873	679,142
ST JOE CO/THE	30,426	1,774,334	1,367,040
STAAR SURGICAL CO	19,367	602,046	470,424
STEELCASE INC	23,772	321,397	280,985
STEPSTONE GROUP INC	4,680	304,097	270,878
STERLING INFRASTRUCTURE INC	79,370	7,056,968	13,369,877
STERLING INFRASTRUCTURE INC	14,900	1,710,384	2,509,905
STERLING INFRASTRUCTURE INC	12,669	1,268,009	2,134,093
STEVEN MADDEN LTD	7,930	363,030	337,184
STIFEL FINANCIAL CORP	30,200	2,102,844	3,203,616
STITCH FIX INC	110,339	408,327	475,561
STONECO LTD	68,916	1,215,032	549,261
STRATEGIC EDUCATION INC	3,942	406,232	368,262
STRIDE INC	26,900	2,871,776	2,795,717
STRIDE INC	4,118	427,371	427,984
STRUCTURE THERAPEUTICS INC	41,800	1,705,917	1,133,616
SUMMIT HOTEL PROPERTIES INC	63,552	427,069	435,331
SUMMIT MATERIALS INC	66,500	2,568,811	3,364,900
SUN COUNTRY AIRLINES HOLDINGS	47,154	673,478	687,505
SUNCOKE ENERGY INC	15,375	165,128	164,513
SUNOPTA INC	23,567	128,911	181,466
SUNRUN INC	12,560	148,159	116,180
SUPERNU PHARMACEUTICALS INC	44,191	1,288,445	1,597,947
SURGERY PARTNERS INC	46,251	1,235,184	979,134
SURMODICS INC	2,394	100,361	94,802
SUTRO BIOPHARMA INC	41,934	179,897	77,159
SWEETGREEN INC	7,348	267,885	235,577
SYNAPTICS INC	26,629	1,999,620	2,032,325
SYNDAX PHARMACEUTICALS INC	57,552	1,177,893	760,837
TACTILE SYSTEMS TECHNOLOGY INC	24,657	356,307	422,374
TANDEM DIABETES CARE INC	21,585	801,568	777,492
TANGER INC	43,353	1,182,040	1,479,638
TARSUS PHARMACEUTICALS INC	4,591	133,212	254,204
TAYLOR MORRISON HOME CORP	67,600	3,626,130	4,137,796
TAYLOR MORRISON HOME CORP	25,458	1,570,388	1,558,284
TD SYNnex CORP	20,005	2,155,410	2,346,186

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TECHTARGET INC	384,280	9,100,381	7,616,430
TECHTARGET INC	1,421	39,919	28,164
TECTONIC THERAPEUTIC INC	5	82	231
TEEKAY TANKERS LTD	40,700	2,064,442	1,619,453
TEEKAY TANKERS LTD	500	20,475	19,895
TELADOC HEALTH INC	76,922	1,247,494	699,221
TELEPHONE AND DATA SYSTEMS INC	21,973	412,357	749,499
TENABLE HOLDINGS INC	4,636	203,140	182,566
TENNANT CO	7,088	656,248	577,885
TERNS PHARMACEUTICALS INC	7,210	55,567	39,943
TERRENO REALTY CORP	102,150	6,377,643	6,041,151
TETRA TECH INC	8,069	331,227	321,469
TEXAS ROADHOUSE INC	7,873	1,371,157	1,420,525
TG THERAPEUTICS INC	33,351	580,813	1,003,865
THIRD COAST BANCSHARES INC	4,567	99,828	155,050
THRYV HOLDINGS INC	54,607	1,104,298	808,184
TIDEWATER INC	15,536	1,218,161	849,975
TIPTREE INC	27,160	519,412	566,558
TKO GROUP HOLDINGS INC	46,100	3,792,936	6,551,271
TOLL BROTHERS INC	20,105	2,134,583	2,532,225
TOMPKINS FINANCIAL CORP	2,253	110,917	152,821
TOPBUILD CORP	1,100	415,018	342,474
TPG RE FINANCE TRUST INC	10,784	94,595	91,664
TRANSCAT INC	54,950	5,885,487	5,810,413
TRANSOCEAN LTD	315,108	1,288,037	1,181,655
TRAVERE THERAPEUTICS INC	43,273	402,016	753,816
TREDEGAR CORP	20,153	99,315	154,775
TRI POINTE HOMES INC	48,111	1,798,324	1,744,505
TRINET GROUP INC	9,541	922,978	866,037
TRINITY INDUSTRIES INC	9,195	259,035	322,745
TRONOX HOLDINGS PLC	5,771	75,620	58,114
TRUECAR INC	44,062	152,455	164,351
TTM TECHNOLOGIES INC	63,578	1,011,919	1,573,556
TUTOR PERINI CORP	20,644	253,285	499,585
TWIST BIOSCIENCE CORP	17,080	635,989	793,708
TXNM ENERGY INC	43,449	1,725,530	2,136,387
UFP INDUSTRIES INC	8,525	1,071,650	960,341
UFP TECHNOLOGIES INC	23,850	5,943,848	5,831,564
UGI CORP	9,869	238,807	278,602
UL SOLUTIONS INC	5,311	268,910	264,913
ULTRA CLEAN HOLDINGS INC	4,371	196,162	157,137
ULTRAGENYX PHARMACEUTICAL INC	20,473	1,004,175	861,299
UMB FINANCIAL CORP	39,500	4,212,404	4,457,970
UMB FINANCIAL CORP	3,503	299,890	395,349
UNITED FIRE GROUP INC	5,905	126,987	167,997
UNITY SOFTWARE INC	40,640	954,377	913,181
UNIVERSAL HEALTH SERVICES INC	1,382	253,289	247,958
UNIVEST FINANCIAL CORP	33,565	750,240	990,503
UPBOUND GROUP INC	46,953	1,490,835	1,369,619
UPSTART HOLDINGS INC	9,001	684,582	554,192
URBAN OUTFITTERS INC	7,738	378,625	424,661
V2X INC	22,914	1,285,967	1,095,977
VALLEY NATIONAL BANCORP	153,147	1,228,088	1,387,512
VANDA PHARMACEUTICALS INC	152,673	654,734	731,304
VAREX IMAGING CORP	11,912	244,196	173,796
VARONIS SYSTEMS INC	89,300	4,060,874	3,967,599
VARONIS SYSTEMS INC	30,802	1,399,407	1,368,533
VAXCYTE INC	12,600	1,344,539	1,031,436
VAXCYTE INC	18,194	1,443,202	1,489,361
VELOCITY FINANCIAL INC	27,690	524,479	541,616
VERACYTE INC	34,611	922,335	1,370,596
VERICEL CORP	283,530	13,644,279	15,568,632
VERICEL CORP	15,283	588,200	839,190
VERINT SYSTEMS INC	35,442	1,025,054	972,883
VERITEX HOLDINGS INC	4,285	99,712	116,381
VERRA MOBILITY CORP	82,800	1,907,720	2,002,104
VERTEX INC	25,370	1,432,022	1,353,490
VERVE THERAPEUTICS INC	91,296	512,133	514,909
VIASAT INC	23,678	365,547	201,500
VICTORIA'S SECRET & CO	12,830	233,772	531,419
VICTORY CAPITAL HOLDINGS INC	2,104	72,462	137,728
VIEMED HEALTHCARE INC	17,119	124,531	137,294
VIKING THERAPEUTICS INC	30,200	2,009,455	1,215,248
VIKING THERAPEUTICS INC	16,939	832,305	681,625
VIMEO INC	70,531	281,631	451,398
VIR BIOTECHNOLOGY INC	47,241	469,500	346,749
VIRTU FINANCIAL INC	12,324	378,514	439,720
VIRTUS INVESTMENT PARTNERS INC	44,880	10,834,330	9,899,630
VISHAY INTERTECHNOLOGY INC	94,100	2,248,817	1,594,054
VISTEON CORP	15,959	1,949,246	1,415,882
VITAL FARMS INC	50,500	1,510,207	1,903,345
VITAL FARMS INC	19,298	312,920	727,342
VOYAGER THERAPEUTICS INC	31,708	306,764	179,784
WARBY PARKER INC	50,140	740,445	1,213,889
WASHINGTON TRUST BANCORP INC	26,074	847,796	817,420
WATTS WATER TECHNOLOGIES INC	7,765	1,576,454	1,578,625
WAYFAIR INC	19,144	1,000,759	848,462
WD-40 CO	634	167,064	153,859
WEAVE COMMUNICATIONS INC	12,665	156,458	201,627

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WEBSTER FINANCIAL CORP	35,160	1,789,426	1,941,535
WEBSTER FINANCIAL CORP	1,064	61,395	58,754
WESBANCO INC	17,110	570,002	556,759
WESCO INTERNATIONAL INC	19,800	3,449,174	3,583,008
WEST BANCORP INC	240	4,929	5,196
WILLDAN GROUP INC	2,980	124,524	113,508
WINGSTOP INC	6,683	2,154,277	1,899,309
WINMARK CORP	1,874	782,489	736,613
WINTRUST FINANCIAL CORP	24,700	2,304,920	3,080,337
WORKIVA INC	29,504	2,416,927	3,230,688
WORLD KINECT CORP	396	9,021	10,894
WORLD KINECT CORP	48,300	1,104,102	1,328,733
XENCOR INC	31,169	658,042	716,264
XPO INC	1,284	137,803	168,397
YELP INC	48,318	2,189,267	1,869,907
YETI HOLDINGS INC	34,860	1,340,927	1,342,459
YEXT INC	15,493	91,254	98,535
ZETA GLOBAL HOLDINGS CORP	59,758	604,120	1,075,046
ZIPRECRUITER INC	140,592	1,674,116	1,017,886
ZUMIEZ INC	31,234	636,902	598,756
ZUORA INC	22,248	209,361	220,700
ZURN ELKAY WATER SOLUTIONS COR	80,500	2,451,366	3,002,650
ZURN ELKAY WATER SOLUTIONS COR	34,999	1,034,036	1,305,453

1,452,148,444 1,529,865,946

LOANS OTHER THAN TO PARTICIPANTS

IBEW-NECA Diversified Underwritten Real Estate Fund, LLC: assets detailed below:

Shadyside Giant Eagle; Pittsburgh, PA	N/A	469,446	439,073
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U.S. GOVERNMENT SECURITIES

COMMIT TO PUR FNMA SF MTG	2.000% 02/01/2040 DD 02/01/25	8,946,000	7,939,756	7,901,644
COMMIT TO PUR FNMA SF MTG	2.000% 01/01/2055 DD 01/01/25	5,600,000	4,452,315	4,352,320
COMMIT TO PUR FNMA SF MTG	2.000% 02/01/2055 DD 02/01/25	13,899,000	10,877,812	10,807,723
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2055 DD 01/01/25	1,000,000	819,414	813,750
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2055 DD 01/01/25	358,000	295,238	291,323
COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2055 DD 02/01/25	3,637,000	2,987,665	2,960,191
COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2055 DD 02/01/25	25,400,000	20,905,391	20,673,314
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2055 DD 02/01/25	4,200,000	3,570,656	3,562,398
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2055 DD 01/01/25	3,527,000	3,135,978	3,118,115
COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2055 DD 02/01/25	60,700,000	53,401,773	53,653,944
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2055 DD 01/01/25	971,000	891,268	887,543
COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2055 DD 02/01/25	2,460,000	2,256,839	2,248,194
COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2055 DD 02/01/25	2,695,928	2,466,981	2,463,809
COMMIT TO PUR FNMA SF MTG	4.000% 03/01/2055 DD 03/01/25	2,000,000	1,829,063	1,827,480
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2055 DD 01/01/25	19,500,000	18,470,156	18,333,120
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2055 DD 01/01/25	500,000	478,848	470,080
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2055 DD 01/01/25	1,057,000	1,005,441	993,749
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2055 DD 02/01/25	1,553,000	1,473,867	1,459,525
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2055 DD 02/01/25	1,068,500	1,001,218	1,004,187
COMMIT TO PUR FNMA SF MTG	4.500% 03/01/2055 DD 03/01/25	9,631,500	9,047,590	9,048,313
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2040 DD 01/01/25	2,640,000	2,626,942	2,626,166
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2040 DD 02/01/25	1,393,000	1,388,756	1,384,781
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2055 DD 01/01/25	2,462,000	2,374,435	2,375,288
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2055 DD 01/01/25	4,000,000	3,863,125	3,859,120
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2055 DD 02/01/25	1,817,000	1,748,210	1,752,151
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2040 DD 01/01/25	2,688,000	2,705,774	2,705,257
COMMIT TO PUR FNMA SF MTG	5.500% 02/01/2040 DD 02/01/25	14,432,000	14,549,127	14,515,706
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2055 DD 01/01/25	3,679,000	3,627,601	3,629,297
COMMIT TO PUR FNMA SF MTG	5.500% 02/01/2055 DD 02/01/25	11,479,000	11,344,923	11,315,883
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2040 DD 02/01/25	2,270,000	2,308,535	1,015,853
COMMIT TO PUR FNMA SF MTG	6.000% 01/01/2055 DD 01/01/25	4,987,000	5,015,651	5,012,184
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2055 DD 02/01/25	1,500,000	1,509,961	1,506,285
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2055 DD 02/01/25	1,100,000	1,100,988	1,104,609
COMMIT TO PUR FNMA SF MTG	6.000% 02/01/2055 DD 02/01/25	10,819,000	10,885,517	10,864,332
COMMIT TO PUR FNMA SF MTG	6.500% 01/01/2055 DD 01/01/25	1,060,000	1,081,734	1,082,642
COMMIT TO PUR FNMA SF MTG	6.500% 02/01/2055 DD 02/01/25	2,000,000	2,036,680	2,041,080
COMMIT TO PUR FNMA SF MTG	6.500% 02/01/2055 DD 02/01/25	5,719,000	5,835,871	5,836,468
COMMIT TO PUR FNMA SF MTG	6.500% 02/01/2055 DD 02/01/25	11,700,000	11,920,289	11,940,318
COMMIT TO PUR FNMA SF MTG	7.000% 01/01/2055 DD 01/01/25	1,122,000	1,160,891	1,163,189
COMMIT TO PUR FNMA SF MTG	7.000% 02/01/2055 DD 02/01/25	5,934,000	6,142,283	6,147,683
COMMIT TO PUR FNMA SF MTG	2.000% 11/01/2054 DD 11/01/24		(4,624,097)	(4,550,037)
COMMIT TO PUR FNMA SF MTG	4.000% 11/01/2054 DD 11/01/24		(326,690)	(330,083)
COMMIT TO PUR FNMA SF MTG	5.000% 09/01/2054 DD 09/01/24		(17,883)	(17,982)
COMMIT TO PUR FNMA SF MTG	5.500% 10/01/2039 DD 10/01/24		(654,448)	(651,224)
COMMIT TO PUR FNMA SF MTG	5.500% 11/01/2054 DD 11/01/24		(1,375,006)	(1,384,475)
COMMIT TO PUR FNMA SF MTG	6.000% 01/01/2040 DD 01/01/25		(1,292,136)	(1,291,057)
COMMIT TO PUR FNMA SF MTG	6.000% 11/01/2039 DD 11/01/24		(34,679)	(34,677)
COMMIT TO PUR FNMA SF MTG	6.000% 11/01/2054 DD 11/01/24		(1,008)	(1,011)
COMMIT TO PUR FNMA SF MTG	6.500% 11/01/2054 DD 11/01/24		(468,104)	(467,461)
COMMIT TO PUR GNMA II JUMBOS	2.500% 01/20/2055 DD 01/01/25	707,000	606,473	(13,680,450)
COMMIT TO PUR GNMA II JUMBOS	2.500% 10/20/2054 DD 10/01/24	1,000	866	848
COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2055 DD 01/01/25	1,958,000	1,725,794	(1,175,691)
COMMIT TO PUR GNMA II JUMBOS	3.000% 02/20/2055 DD 02/01/25	6,636,000	5,825,350	5,749,629
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2055 DD 01/01/25	3,383,000	3,074,799	(245,610)

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COMMIT TO PUR GNMA II JUMBOS	3.500% 02/20/2055 DD 02/01/25	6,500,000	5,815,977	5,806,645
COMMIT TO PUR GNMA II JUMBOS	3.500% 02/20/2055 DD 02/01/25	2,000,000	1,786,484	1,786,660
COMMIT TO PUR GNMA II JUMBOS	3.500% 02/20/2055 DD 02/01/25	3,658,000	3,283,912	3,267,801
COMMIT TO PUR GNMA II JUMBOS	4.500% 01/20/2055 DD 01/01/25	2,047,000	1,979,353	1,935,213
COMMIT TO PUR GNMA II JUMBOS	5.000% 01/20/2055 DD 01/01/25	816,000	799,436	791,985
COMMIT TO PUR GNMA II JUMBOS	5.500% 01/20/2055 DD 01/01/25	3,124,000	3,106,072	3,097,384
COMMIT TO PUR GNMA II JUMBOS	5.500% 02/20/2055 DD 02/01/25	8,061,000	8,040,669	7,984,824
COMMIT TO PUR GNMA II JUMBOS	6.000% 01/20/2055 DD 01/01/25	2,934,000	2,954,121	2,953,775
COMMIT TO PUR GNMA II JUMBOS	6.000% 02/20/2055 DD 02/01/25	16,651,000	16,763,869	16,739,250
COMMIT TO PUR GNMA II JUMBOS	6.500% 01/20/2055 DD 01/01/25	717,000	727,435	729,203
COMMIT TO PUR GNMA II JUMBOS			(866)	(848)
COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2055 DD 01/01/25		(2,875,504)	(2,872,083)
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2055 DD 01/01/25		(3,283,055)	(3,267,070)
COMMIT TO PUR GNMA II JUMBOS	3.500% 11/20/2054 DD 11/01/24		(1,549,786)	(1,570,908)
COMMIT TO PUR GNMA II JUMBOS	4.000% 09/20/2054 DD 09/01/24		(577,196)	(582,564)
COMMIT TO PUR GNMA II JUMBOS	5.000% 11/20/2054 DD 11/01/24		(347,837)	(350,852)
COMMIT TO PUR GNMA II JUMBOS	6.000% 10/20/2054 DD 10/01/24		(2,022,220)	(2,009,881)
COMMIT TO PUR GNMA II JUMBOS	6.000% 11/20/2054 DD 11/01/24		(1,422,259)	(1,426,614)
COMMIT TO PUR GNMA II JUMBOS	6.500% 10/20/2054 DD 10/01/24		(48,035)	(47,829)
COMMIT TO PUR GNMA II JUMBOS	2.500% 01/20/2055 DD 01/01/25		(14,540,344)	(14,270,463)
FEDERAL HOME LN BK CONS BD	VAR RT 04/01/2025 DD 09/27/24	6,835,000	6,835,000	6,835,000
FEDERAL HOME LN BK CONS BD	1.050% 08/13/2026 DD 08/13/21	6,700,000	6,700,000	6,361,985
FEDERAL HOME LN BK CONS BD	4.500% 09/09/2033 DD 08/10/23	4,000,000	3,969,982	3,910,360
FHLMC POOL #84-8371	VAR RT 12/01/2040 DD 11/01/10	211,847	226,121	218,986
FHLMC POOL #A3-4552	4.500% 04/01/2035 DD 04/01/05	1,292	1,403	1,249
FHLMC POOL #A4-1446	4.500% 12/01/2035 DD 01/01/06	93,307	100,228	90,210
FHLMC POOL #A4-5076	4.500% 05/01/2035 DD 05/01/05	502	535	485
FHLMC POOL #A6-5756	5.500% 09/01/2037 DD 09/01/07	7,194	7,762	7,233
FHLMC POOL #A7-0088	5.500% 07/01/2037 DD 08/01/07	23,009	25,954	23,157
FHLMC POOL #C0-3517	4.500% 09/01/2040 DD 09/01/10	163,657	178,821	158,628
FHLMC POOL #C9-1164	5.000% 03/01/2028 DD 03/01/08	16,286	17,428	16,337
FHLMC POOL #G0-1846	5.500% 06/01/2035 DD 06/01/05	141,409	159,651	142,761
FHLMC POOL #G0-4214	5.500% 05/01/2038 DD 04/01/08	11,803	13,296	11,868
FHLMC POOL #G0-4725	5.000% 10/01/2036 DD 09/01/08	20,435	22,635	20,284
FHLMC POOL #G0-7651	5.500% 01/01/2039 DD 03/01/14	50,315	56,805	50,713
FHLMC POOL #G0-8837	4.500% 08/01/2048 DD 08/01/18	9,194	9,499	8,783
FHLMC POOL #G0-8843	4.500% 09/01/2048 DD 09/01/18	63,024	65,302	60,185
FHLMC POOL #G0-8858	4.500% 12/01/2048 DD 12/01/18	11,482	11,864	10,946
FHLMC POOL #G6-0093	3.000% 06/01/2045 DD 06/01/15	56,880	58,509	49,694
FHLMC POOL #G6-1720	3.500% 01/01/2044 DD 11/01/18	394,729	386,279	360,028
FHLMC POOL #G6-1726	3.500% 11/01/2045 DD 11/01/18	376,909	369,489	343,142
FHLMC POOL #G6-1763	4.000% 07/01/2044 DD 11/01/18	240,077	242,627	226,738
FHLMC POOL #G6-1764	4.000% 12/01/2046 DD 11/01/18	588,756	591,516	547,267
FHLMC POOL #G6-1766	4.000% 10/01/2048 DD 11/01/18	311,098	312,362	286,658
FHLMC POOL #Q1-1785	3.000% 10/01/2042 DD 10/01/12	43,462	44,815	38,349
FHLMC POOL #Q1-3204	3.000% 11/01/2042 DD 11/01/12	395,417	407,726	349,825
FHLMC POOL #Q1-4663	3.500% 01/01/2043 DD 01/01/13	224,568	236,484	204,427
FHLMC POOL #Q1-5138	3.500% 02/01/2043 DD 01/01/13	72,009	75,830	65,671
FHLMC POOL #Q1-8209	3.500% 05/01/2043 DD 05/01/13	63,904	67,365	58,348
FHLMC POOL #Q2-0919	4.000% 08/01/2043 DD 08/01/13	58,761	64,424	55,186
FHLMC POOL #Q3-4060	3.000% 06/01/2045 DD 06/01/15	74,340	76,654	65,010
FHLMC POOL #Q4-6110	3.500% 02/01/2047 DD 02/01/17	71,699	75,044	63,689
FHLMC POOL #Q5-1769	3.500% 11/01/2047 DD 10/01/17	298,503	309,369	268,169
FHLMC POOL #Q5-1860	3.500% 11/01/2047 DD 10/01/17	43,228	44,828	38,835
FHLMC POOL #Q5-2319	3.500% 11/01/2047 DD 11/01/17	348,828	362,296	313,380
FHLMC POOL #Q5-2852	4.000% 12/01/2047 DD 12/01/17	23,196	24,462	21,532
FHLMC POOL #Q5-2955	3.500% 12/01/2047 DD 12/01/17	73,405	76,070	65,946
FHLMC POOL #Q5-7743	4.000% 08/01/2048 DD 08/01/18	34,469	35,839	31,967
FHLMC POOL #Q5-9118	4.500% 10/01/2048 DD 10/01/18	27,945	28,872	26,683
FHLMC POOL #Q5-9702	4.500% 11/01/2048 DD 11/01/18	39,065	41,136	37,231
FHLMC POOL #QA-3147	5.000% 09/01/2049 DD 09/01/19	11,909	12,761	11,719
FHLMC POOL #QA-6364	3.500% 01/01/2050 DD 01/01/20	459,945	417,401	412,626
FHLMC POOL #QA-7234	3.000% 02/01/2050 DD 02/01/20	400,710	418,304	344,775
FHLMC POOL #QB-0220	3.000% 06/01/2050 DD 06/01/20	186,191	195,850	160,111
FHLMC POOL #QC-0039	2.500% 03/01/2051 DD 03/01/21	246,813	256,609	202,404
FHLMC POOL #QC-3918	2.500% 07/01/2051 DD 07/01/21	1,956,574	1,509,314	1,609,713
FHLMC POOL #QC-9556	2.500% 10/01/2051 DD 10/01/21	833,261	856,696	688,173
FHLMC POOL #QD-6942	3.000% 02/01/2052 DD 02/01/22	2,193,023	1,761,012	1,863,916
FHLMC POOL #QD-7874	3.000% 02/01/2052 DD 02/01/22	1,276,452	1,024,999	1,085,303
FHLMC POOL #QD-8143	2.000% 03/01/2052 DD 02/01/22	818,671	645,183	637,630
FHLMC POOL #QE-0375	4.000% 04/01/2052 DD 04/01/22	363,542	371,722	336,356
FHLMC POOL #QE-5112	3.500% 07/01/2052 DD 06/01/22	500,654	450,550	442,859
FHLMC POOL #QG-4720	5.500% 06/01/2053 DD 06/01/23	950,613	933,504	938,683
FHLMC POOL #QG-5960	5.500% 07/01/2053 DD 06/01/23	848,406	833,135	838,522
FHLMC POOL #QG-6599	5.000% 07/01/2053 DD 07/01/23	1,801,320	1,744,959	1,741,985
FHLMC POOL #QG-6679	5.000% 07/01/2053 DD 07/01/23	925,203	896,254	894,532
FHLMC POOL #QG-7216	5.000% 07/01/2053 DD 07/01/23	922,392	893,531	892,387
FHLMC POOL #RA-1087	4.500% 07/01/2049 DD 06/01/19	166,182	175,841	158,280
FHLMC POOL #RA-1188	4.500% 08/01/2049 DD 07/01/19	139,110	147,196	132,409
FHLMC POOL #RA-4242	2.500% 01/01/2051 DD 12/01/20	931,809	762,555	767,783
FHLMC POOL #RA-4912	3.000% 03/01/2051 DD 03/01/21	456,609	405,455	389,054
FHLMC POOL #RA-6704	3.000% 02/01/2052 DD 01/01/22	219,239	180,281	187,546
FHLMC POOL #RA-7026	3.000% 03/01/2052 DD 03/01/22	2,393,102	2,040,822	2,039,163
FHLMC POOL #RA-7122	3.500% 04/01/2052 DD 03/01/22	1,754,325	1,474,730	1,561,122
FHLMC POOL #RA-7135	2.500% 04/01/2052 DD 03/01/22	3,339,577	2,731,931	2,737,719
FHLMC POOL #RA-9128	5.500% 08/01/2053 DD 08/01/23	895,845	881,197	885,148
FHLMC POOL #RB-5094	1.500% 12/01/2040 DD 12/01/20	5,397,842	4,459,967	4,309,799
FHLMC POOL #SB-1248	6.000% 08/01/2039 DD 09/01/24	1,453,179	1,525,384	1,496,091
FHLMC POOL #SB-1258	6.000% 08/01/2039 DD 09/01/24	1,485,514	1,549,461	1,525,757

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FHLMC POOL #SB-1260	6.000% 09/01/2039 DD 09/01/24	558,462	581,760	572,435
FHLMC POOL #SB-8129	2.500% 10/01/2036 DD 10/01/21	329,158	303,957	299,629
FHLMC POOL #SB-8166	3.500% 06/01/2037 DD 05/01/22	233,402	220,875	220,668
FHLMC POOL #SB-8178	4.000% 09/01/2037 DD 08/01/22	160,216	154,684	153,809
FHLMC POOL #SB-8254	6.000% 08/01/2038 DD 07/01/23	10,724,220	10,850,579	10,903,100
FHLMC POOL #SB-8267	6.000% 09/01/2038 DD 08/01/23	9,920,999	10,023,309	10,086,481
FHLMC POOL #SB-8269	6.000% 10/01/2038 DD 09/01/23	9,009,791	9,126,637	9,160,164
FHLMC POOL #SB-8504	2.500% 10/01/2035 DD 09/01/20	489,746	465,010	449,469
FHLMC POOL #SB-8510	2.000% 02/01/2036 DD 01/01/21	374,326	353,197	332,031
FHLMC POOL #SD-1300	5.000% 07/01/2052 DD 07/01/22	901,387	932,653	879,663
FHLMC POOL #SD-1358	5.000% 08/01/2052 DD 07/01/22	1,380,178	1,448,325	1,342,845
FHLMC POOL #SD-1466	5.000% 08/01/2052 DD 08/01/22	2,056,207	2,121,990	1,999,456
FHLMC POOL #SD-3094	2.500% 05/01/2052 DD 05/01/23	1,648,643	1,357,297	1,354,723
FHLMC POOL #SD-3392	5.500% 07/01/2053 DD 07/01/23	675,930	672,920	670,434
FHLMC POOL #SD-3770	2.500% 03/01/2052 DD 08/01/23	73,029	56,597	60,006
FHLMC POOL #SD-3960	6.000% 10/01/2053 DD 09/01/23	2,142,827	2,143,162	2,167,406
FHLMC POOL #SD-4026	6.000% 10/01/2053 DD 10/01/23	1,185,599	1,199,308	1,200,135
FHLMC POOL #SD-4149	5.000% 05/01/2053 DD 10/01/23	2,429,013	2,373,601	2,351,139
FHLMC POOL #SD-4268	6.000% 11/01/2053 DD 11/01/23	1,954,110	1,995,330	1,984,594
FHLMC POOL #SD-4333	6.500% 11/01/2053 DD 11/01/23	2,517,611	2,604,843	2,591,528
FHLMC POOL #SD-5040	5.500% 03/01/2054 DD 03/01/24	1,951,725	1,903,236	1,931,973
FHLMC POOL #SD-6766	5.500% 11/01/2054 DD 10/01/24	3,677,523	3,694,046	3,633,355
FHLMC POOL #SD-6871	5.500% 11/01/2054 DD 11/01/24	2,332,176	2,311,770	2,307,455
FHLMC POOL #SD-7551	3.000% 01/01/2052 DD 01/01/22	1,111,374	956,303	958,149
FHLMC POOL #SD-8016	3.000% 10/01/2049 DD 09/01/19	53,301	55,641	45,938
FHLMC POOL #SD-8028	5.000% 10/01/2049 DD 09/01/19	100,089	108,994	98,467
FHLMC POOL #SD-8090	2.000% 08/01/2050 DD 08/01/20	1,801,538	1,824,149	1,414,352
FHLMC POOL #SD-8104	1.500% 11/01/2050 DD 10/01/20	381,804	373,340	282,947
FHLMC POOL #SD-8128	2.000% 02/01/2051 DD 01/01/21	1,477,929	1,103,366	1,153,568
FHLMC POOL #SD-8134	2.000% 03/01/2051 DD 02/01/21	1,409,321	1,335,125	1,099,341
FHLMC POOL #SD-8141	2.500% 03/01/2051 DD 03/01/21	2,249,154	2,311,611	1,844,891
FHLMC POOL #SD-8146	2.000% 05/01/2051 DD 04/01/21	6,100,058	4,742,319	4,777,322
FHLMC POOL #SD-8147	2.500% 04/01/2051 DD 04/01/21	1,944,146	1,601,647	1,596,650
FHLMC POOL #SD-8155	2.000% 06/01/2051 DD 06/01/21	1,015,834	754,892	795,246
FHLMC POOL #SD-8156	2.500% 06/01/2051 DD 06/01/21	14,625,444	12,668,747	12,005,296
FHLMC POOL #SD-8178	2.500% 11/01/2051 DD 10/01/21	4,317,061	3,692,268	3,519,873
FHLMC POOL #SD-8183	2.500% 11/01/2051 DD 11/01/21	12,253,579	10,562,197	10,012,645
FHLMC POOL #SD-8183	2.500% 11/01/2051 DD 11/01/21	419,478	369,469	342,764
FHLMC POOL #SD-8213	3.000% 05/01/2052 DD 04/01/22	486,838	413,432	413,505
FHLMC POOL #SD-8214	3.500% 05/01/2052 DD 04/01/22	991,971	837,440	878,697
FHLMC POOL #SD-8220	3.000% 06/01/2052 DD 05/01/22	3,263,361	2,796,616	2,772,454
FHLMC POOL #SD-8222	4.000% 06/01/2052 DD 05/01/22	1,056,427	961,018	966,884
FHLMC POOL #SD-8258	5.000% 10/01/2052 DD 09/01/22	438,644	426,787	424,582
FHLMC POOL #SD-8266	4.500% 10/01/2052 DD 10/01/22	2,963,960	2,778,858	2,790,865
FHLMC POOL #SD-8267	5.000% 10/01/2052 DD 10/01/22	430,275	420,846	416,446
FHLMC POOL #SD-8277	5.500% 12/01/2052 DD 11/01/22	760,807	750,225	752,605
FHLMC POOL #SD-8300	5.500% 02/01/2053 DD 01/01/23	477,884	475,794	472,518
FHLMC POOL #SD-8331	5.500% 05/01/2053 DD 05/01/23	901,624	885,398	890,570
FHLMC POOL #SD-8360	4.500% 08/01/2053 DD 08/01/23	2,825,712	2,651,520	2,659,164
FHLMC POOL #SD-8363	6.000% 09/01/2053 DD 08/01/23	1,568,366	1,562,511	1,577,572
FHLMC POOL #SD-8369	6.500% 09/01/2053 DD 09/01/23	163,068	166,782	166,561
FHLMC POOL #SD-8407	5.000% 02/01/2054 DD 02/01/24	1,383,244	1,349,806	1,335,107
FHLMC POOL #SD-8454	6.000% 07/01/2054 DD 07/01/24	6,502,649	6,640,322	6,537,503
FHLMC POOL #U9-0490	4.000% 06/01/2042 DD 06/01/12	67,935	74,039	63,991
FHLMC POOL #WN-5166	4.150% 10/01/2029 DD 12/01/24	790,000	773,768	766,537
FHLMC POOL #WN-5168	4.150% 10/01/2029 DD 12/01/24	900,000	881,613	872,901
FHLMC POOL #WN-5180	4.100% 10/01/2029 DD 12/01/24	1,320,000	1,290,403	1,277,945
FHLMC POOL #ZA-7158	4.500% 06/01/2049 DD 06/01/19	24,637	26,039	23,557
FHLMC POOL #ZM-7788	4.000% 08/01/2048 DD 10/01/18	8,135	8,456	7,532
FHLMC POOL #ZS-8676	3.000% 11/01/2032 DD 09/01/18	162,213	166,864	154,281
FHLMC POOL #ZS-9627	3.500% 02/01/2046 DD 09/01/18	780,560	758,028	710,700
FHLMC POOL #ZT-0536	3.500% 03/01/2048 DD 09/01/18	580,662	528,901	521,196
FHLMC MULTICLASS MT	VAR RT 10/25/2050 DD 09/25/20	859,143	43,494	16,813
FHLMC MULTICLASS MTG 150 A2	VAR RT 09/25/2032 DD 10/01/22	2,730,000	2,538,473	2,520,391
FHLMC MULTICLASS MTG 151 A2	VAR RT 10/25/2032 DD 11/01/22	2,140,000	2,017,201	1,987,161
FHLMC MULTICLASS MTG 153 A2	VAR RT 12/25/2032 DD 01/01/23	1,700,000	1,605,770	1,578,365
FHLMC MULTICLASS MTG 154 A2	VAR RT 01/25/2033 DD 03/01/23	940,000	920,759	905,568
FHLMC MULTICLASS MTG 4694 FA	VAR RT 06/15/2047 DD 06/15/17	534,954	513,388	522,981
FHLMC MULTICLASS MTG 4710 WZ	3.500% 08/15/2047 DD 08/01/17	1,305,053	1,195,259	1,162,776
FHLMC MULTICLASS MTG 4725 WZ	3.500% 11/15/2047 DD 10/01/17	2,318,751	2,100,946	2,055,990
FHLMC MULTICLASS MTG 4790 F	VAR RT 10/15/2043 DD 04/15/18	869,433	845,033	846,646
FHLMC MULTICLASS MTG 4821 FA	VAR RT 07/15/2048 DD 08/15/18	167,202	165,530	162,443
FHLMC MULTICLASS MTG 5057 MC	1.000% 04/15/2054 DD 11/01/20	1,986,829	2,011,974	1,803,603
FHLMC MULTICLASS MTG 5092 XA	1.000% 01/15/2041 DD 03/01/21	935,618	935,982	783,730
FHLMC MULTICLASS MTG 5092 XA	1.000% 01/15/2041 DD 03/01/21	1,156,528	945,146	968,777
FHLMC MULTICLASS MTG 5115 CD	1.000% 08/15/2044 DD 05/01/21	1,593,754	1,482,942	1,332,888
FHLMC MULTICLASS MTG 5328 JY	0.250% 09/25/2050 DD 07/01/23	1,758,300	1,229,711	1,158,544
FHLMC MULTICLASS MTG 5415 DZ	5.000% 05/25/2054 DD 04/01/24	1,343,971	1,273,013	1,245,148
FHLMC MULTICLASS MTG 5426 CF	VAR RT 12/15/2050 DD 05/01/24	3,416,647	3,408,181	3,410,019
FHLMC MULTICLASS MTG 5439 FK	VAR RT 08/25/2054 DD 07/25/24	6,812,734	6,812,734	6,822,323
FHLMC MULTICLASS MTG 5440 F	VAR RT 08/25/2054 DD 07/25/24	2,890,612	2,890,612	2,900,784
FHLMC MULTICLASS MTG 5440 KF	VAR RT 07/25/2054 DD 07/25/24	1,799,001	1,799,001	1,799,253
FHLMC MULTICLASS MTG 5452 CF	VAR RT 09/25/2054 DD 08/25/24	2,737,838	2,737,838	2,738,841
FHLMC MULTICLASS MTG 5479 FA	VAR RT 12/25/2054 DD 11/25/24	5,725,842	5,724,216	5,754,918
FHLMC MULTICLASS MTG 5481 FJ	VAR RT 12/25/2054 DD 11/25/24	8,163,451	8,165,999	8,179,860
FHLMC MULTICLASS MTG 5481 GF	VAR RT 12/25/2054 DD 11/25/24	6,502,486	6,502,486	6,512,240
FHLMC MULTICLASS MTG 61 1A1	VAR RT 07/25/2044 DD 06/01/04	30,308	29,918	29,084
FHLMC MULTICLASS MTG 63 1A1	VAR RT 02/25/2045 DD 02/01/05	20,767	20,718	19,937
FHLMC MULTICLASS MTG K092 AM	3.015% 04/25/2029 DD 05/01/19	725,000	774,872	675,620

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FHLMC MULTICLASS MTG K140 A2	2.250% 01/25/2032 DD 03/01/22	4,240,000	3,624,088	3,580,765
FHLMC MULTICLASS MTG K143 A2	2.350% 03/25/2032 DD 04/01/22	1,960,000	1,640,734	1,661,649
FHLMC MULTICLASS MTG K145 A2	2.580% 05/25/2032 DD 06/01/22	1,433,000	1,224,431	1,230,345
FHLMC MULTICLASS MTG K146 A2	2.920% 06/25/2032 DD 06/01/22	1,740,000	1,550,503	1,528,486
FHLMC MULTICLASS MTG K149 A2	3.530% 08/25/2032 DD 09/01/22	2,290,000	2,125,138	2,091,205
FHLMC MULTICLASS MTG KBX1 A2	2.920% 01/25/2026 DD 03/01/18	1,501,940	1,445,383	1,490,030
FHLMC MULTICLASS MTG KG07 A2	VAR RT 08/25/2032 DD 08/01/22	2,153,000	1,927,692	1,915,696
FHLMC MULTICLASS MTG KG08 A2	VAR RT 05/25/2033 DD 07/01/23	1,870,000	1,813,827	1,771,451
FHLMC MULTICLASS STRIP 406 PO	0.000% 10/25/2053 DD 09/01/23	265,970	209,015	215,465
FNMA POOL #0252806	7.500% 10/01/2029 DD 09/01/99	679	784	696
FNMA POOL #0253265	7.500% 05/01/2030 DD 04/01/00	155	172	158
FNMA POOL #0323530	7.000% 09/01/2026 DD 12/01/98	245	261	254
FNMA POOL #0436836	7.000% 07/01/2028 DD 07/01/98	4,702	5,060	4,872
FNMA POOL #0534062	7.500% 03/01/2030 DD 03/01/00	338	359	339
FNMA POOL #0898808	6.000% 11/01/2036 DD 11/01/06	20,445	23,508	21,084
FNMA POOL #0930920	4.500% 04/01/2039 DD 04/01/09	66,417	72,250	64,370
FNMA POOL #0AB6903	3.000% 11/01/2042 DD 11/01/12	264,500	272,247	233,067
FNMA POOL #0AK0765	4.000% 03/01/2042 DD 02/01/12	170,034	183,703	160,162
FNMA POOL #0AL1819	3.500% 05/01/2042 DD 04/01/12	104,991	111,803	95,628
FNMA POOL #0AL3180	3.000% 01/01/2043 DD 02/01/13	60,118	61,879	52,973
FNMA POOL #0AL4143	VAR RT 03/01/2042 DD 09/01/13	20,240	21,356	20,881
FNMA POOL #0AL6179	3.000% 08/01/2043 DD 12/01/14	57,323	58,930	50,515
FNMA POOL #0AL7091	3.000% 06/01/2045 DD 07/01/15	248,935	255,915	217,711
FNMA POOL #0AL9859	3.000% 03/01/2047 DD 02/01/17	502,930	531,377	435,724
FNMA POOL #0AL9966	3.000% 05/01/2045 DD 02/01/17	79,603	81,810	70,154
FNMA POOL #0AO1802	4.500% 06/01/2042 DD 06/01/12	45,026	48,965	43,647
FNMA POOL #0AS6005	3.500% 10/01/2045 DD 09/01/15	87,666	92,359	78,654
FNMA POOL #0AS6406	4.000% 12/01/2045 DD 12/01/15	98,743	104,636	91,660
FNMA POOL #0AS7801	3.500% 08/01/2046 DD 07/01/16	78,644	81,651	70,556
FNMA POOL #0AS8269	3.000% 11/01/2046 DD 10/01/16	248,965	263,281	216,209
FNMA POOL #0AS8570	2.500% 12/01/2046 DD 12/01/16	108,491	114,983	90,546
FNMA POOL #0AX6589	3.500% 02/01/2045 DD 02/01/15	21,355	22,262	19,222
FNMA POOL #0AX6599	3.500% 03/01/2045 DD 03/01/15	22,680	23,643	20,376
FNMA POOL #0AX6609	4.000% 04/01/2045 DD 04/01/15	28,562	29,669	26,924
FNMA POOL #0AY8857	4.000% 09/01/2045 DD 09/01/15	38,172	40,078	35,445
FNMA POOL #0AY9372	3.500% 04/01/2045 DD 04/01/15	15,400	16,073	13,740
FNMA POOL #0AZ1682	3.500% 04/01/2045 DD 05/01/15	36,014	37,588	32,131
FNMA POOL #0AZ2015	3.500% 08/01/2045 DD 08/01/15	66,803	69,514	59,755
FNMA POOL #0AZ3900	3.500% 05/01/2045 DD 06/01/15	50,152	52,344	44,744
FNMA POOL #0AZ5854	3.500% 06/01/2045 DD 07/01/15	10,300	10,819	9,209
FNMA POOL #0AZ5855	3.500% 06/01/2045 DD 07/01/15	26,557	27,552	23,729
FNMA POOL #0BA4599	4.000% 10/01/2045 DD 11/01/15	38,930	41,606	35,981
FNMA POOL #0BC0769	4.000% 12/01/2045 DD 12/01/15	463,623	506,943	430,372
FNMA POOL #0BC2849	3.000% 09/01/2046 DD 09/01/16	179,888	190,063	155,017
FNMA POOL #0BE2972	4.000% 01/01/2047 DD 01/01/17	20,431	21,781	18,946
FNMA POOL #0BE3695	3.500% 06/01/2047 DD 06/01/17	195,109	202,213	175,048
FNMA POOL #0BF0068	4.000% 09/01/2055 DD 10/01/16	297,889	318,739	274,666
FNMA POOL #0BF0072	4.500% 09/01/2053 DD 10/01/16	235,398	255,331	223,564
FNMA POOL #0BF0091	3.500% 05/01/2056 DD 12/01/16	266,785	280,279	235,342
FNMA POOL #0BF0185	4.500% 11/01/2056 DD 09/01/17	204,278	221,576	194,037
FNMA POOL #0BH4101	3.500% 10/01/2047 DD 10/01/17	240,964	255,196	216,186
FNMA POOL #0BJ4608	3.500% 02/01/2048 DD 02/01/18	97,253	102,190	87,971
FNMA POOL #0BJ7205	4.500% 09/01/2048 DD 10/01/18	726,401	749,973	692,747
FNMA POOL #0BK1103	4.000% 08/01/2048 DD 08/01/18	63,347	66,029	58,603
FNMA POOL #0BK4772	4.000% 08/01/2048 DD 08/01/18	679,025	731,862	629,124
FNMA POOL #0BK5212	4.000% 08/01/2048 DD 08/01/18	20,247	21,162	18,752
FNMA POOL #0BK6578	4.500% 08/01/2048 DD 08/01/18	1,457	1,505	1,383
FNMA POOL #0BK7608	4.000% 09/01/2048 DD 09/01/18	98,495	102,340	91,313
FNMA POOL #0BK8661	4.000% 07/01/2048 DD 07/01/18	44,127	46,072	40,856
FNMA POOL #0BK8893	4.000% 10/01/2048 DD 09/01/18	169,015	181,447	156,574
FNMA POOL #0BK9611	4.500% 09/01/2048 DD 09/01/18	246,203	254,189	234,592
FNMA POOL #0BM1144	2.500% 03/01/2047 DD 04/01/17	98,207	104,084	81,964
FNMA POOL #0BM4482	4.000% 10/01/2048 DD 09/01/18	420,117	427,666	393,650
FNMA POOL #0BM4699	4.000% 01/01/2046 DD 10/01/18	219,338	221,686	206,786
FNMA POOL #0BM4819	3.500% 11/01/2048 DD 10/01/18	316,871	312,662	288,162
FNMA POOL #0BP5568	3.000% 06/01/2050 DD 06/01/20	257,701	271,069	221,486
FNMA POOL #0BP6618	2.500% 08/01/2050 DD 08/01/20	708,483	727,773	583,769
FNMA POOL #0BT2761	2.500% 08/01/2051 DD 07/01/21	502,384	428,597	413,402
FNMA POOL #0BU1417	3.000% 01/01/2052 DD 01/01/22	2,560,897	2,172,361	2,179,554
FNMA POOL #0BU5917	2.500% 12/01/2051 DD 11/01/21	1,494,311	1,274,134	1,234,062
FNMA POOL #0BV4149	3.000% 03/01/2052 DD 03/01/22	3,821,763	3,068,817	3,254,995
FNMA POOL #0BV4199	3.000% 03/01/2052 DD 03/01/22	7,384,857	5,929,934	6,285,104
FNMA POOL #0BW1374	4.500% 11/01/2052 DD 11/01/22	922,247	865,451	868,950
FNMA POOL #0BW1884	5.000% 07/01/2053 DD 07/01/23	963,312	933,171	932,274
FNMA POOL #0BW8996	4.500% 10/01/2052 DD 10/01/22	2,782,525	2,611,183	2,621,723
FNMA POOL #0BY3414	5.000% 06/01/2053 DD 06/01/23	1,855,979	1,797,913	1,793,117
FNMA POOL #0CA0706	4.000% 11/01/2047 DD 10/01/17	95,887	101,461	89,214
FNMA POOL #0CA0770	3.500% 11/01/2047 DD 11/01/17	52,249	54,190	46,876
FNMA POOL #0CA1765	3.500% 12/01/2047 DD 05/01/18	555,736	575,915	498,590
FNMA POOL #0CA4160	3.500% 09/01/2049 DD 08/01/19	156,843	166,760	141,814
FNMA POOL #0CA5685	2.000% 05/01/2040 DD 04/01/20	18,512,561	15,986,430	15,460,951
FNMA POOL #0CA6566	2.000% 08/01/2050 DD 07/01/20	417,000	342,494	328,684
FNMA POOL #0CA6709	2.500% 08/01/2050 DD 07/01/20	4,910,306	4,546,637	4,072,706
FNMA POOL #0CA6947	2.500% 09/01/2050 DD 08/01/20	4,383,757	4,094,018	3,635,888
FNMA POOL #0CA9140	2.000% 02/01/2036 DD 02/01/21	1,067,316	982,932	949,976
FNMA POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	1,099,967	883,571	942,132
FNMA POOL #0CB0613	3.000% 05/01/2051 DD 05/01/21	1,895,677	1,523,974	1,612,539
FNMA POOL #0CB0738	3.000% 06/01/2051 DD 05/01/21	1,330,486	1,216,979	1,134,545
FNMA POOL #0CB1180	2.000% 07/01/2036 DD 07/01/21	183,894	163,235	163,315

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FNMA	POOL #0CB2243	2.500% 11/01/2036 DD 11/01/21	510,385	474,339	465,226
FNMA	POOL #0CB2287	2.500% 12/01/2051 DD 11/01/21	482,658	403,472	397,981
FNMA	POOL #0CB2371	2.500% 12/01/2051 DD 11/01/21	1,671,855	1,536,409	1,378,879
FNMA	POOL #0CB2429	3.000% 12/01/2051 DD 11/01/21	20,724,896	17,004,581	17,639,166
FNMA	POOL #0CB2643	2.500% 01/01/2052 DD 12/01/21	1,692,018	1,527,575	1,384,713
FNMA	POOL #0CB2667	3.000% 01/01/2052 DD 12/01/21	1,848,639	1,484,508	1,572,119
FNMA	POOL #0CB3155	2.000% 03/01/2052 DD 02/01/22	2,141,245	1,696,100	1,668,844
FNMA	POOL #0CB3610	4.000% 05/01/2052 DD 04/01/22	944,494	952,057	879,380
FNMA	POOL #0CB3611	4.000% 05/01/2052 DD 04/01/22	706,845	710,324	656,482
FNMA	POOL #0CB4090	4.000% 07/01/2052 DD 06/01/22	1,865,289	1,741,131	1,711,627
FNMA	POOL #0CB5405	4.500% 10/01/2052 DD 12/01/22	2,811,321	2,638,205	2,648,883
FNMA	POOL #0CB6989	5.500% 06/01/2053 DD 08/01/23	1,648,759	1,619,085	1,629,551
FNMA	POOL #0CB7197	5.500% 07/01/2053 DD 09/01/23	4,589,713	4,509,388	4,535,416
FNMA	POOL #0FM4158	2.500% 08/01/2050 DD 08/01/20	2,947,613	2,744,964	2,463,025
FNMA	POOL #0FM4314	2.500% 08/01/2050 DD 09/01/20	697,979	652,283	585,402
FNMA	POOL #0FM5299	3.500% 11/01/2050 DD 12/01/20	1,008,352	894,814	897,161
FNMA	POOL #0FM6687	2.500% 04/01/2051 DD 03/01/21	303,037	309,690	251,206
FNMA	POOL #0FM7418	2.500% 06/01/2051 DD 05/01/21	2,032,337	1,570,933	1,689,583
FNMA	POOL #0FM7518	2.500% 06/01/2051 DD 05/01/21	1,668,257	1,378,919	1,378,397
FNMA	POOL #0FM8325	2.500% 07/01/2035 DD 07/01/21	223,546	208,317	209,934
FNMA	POOL #0FM8471	2.500% 09/01/2036 DD 08/01/21	2,844,380	2,671,939	2,595,013
FNMA	POOL #0FM8745	2.500% 09/01/2051 DD 09/01/21	11,095,163	9,489,398	9,035,346
FNMA	POOL #0FM8815	3.500% 09/01/2051 DD 09/01/21	353,919	354,749	318,580
FNMA	POOL #0FM9416	3.500% 07/01/2045 DD 10/01/21	918,610	898,085	829,276
FNMA	POOL #0FP0087	2.000% 12/01/2053 DD 11/01/23	84,029	65,477	65,731
FNMA	POOL #0FS0273	2.500% 02/01/2052 DD 01/01/22	1,035,683	955,499	861,896
FNMA	POOL #0FS0896	3.000% 12/01/2051 DD 02/01/22	498,553	455,591	428,955
FNMA	POOL #0FS1456	3.000% 12/01/2048 DD 04/01/22	4,533,328	4,392,724	3,927,494
FNMA	POOL #0FS1836	2.500% 05/01/2052 DD 05/01/22	406,432	375,727	335,392
FNMA	POOL #0FS2060	4.000% 06/01/2052 DD 05/01/22	1,776,342	1,790,498	1,638,836
FNMA	POOL #0FS2147	4.000% 06/01/2052 DD 06/01/22	1,037,494	1,019,662	950,531
FNMA	POOL #0FS2232	3.500% 03/01/2052 DD 06/01/22	1,650,374	1,583,456	1,476,474
FNMA	POOL #0FS2409	5.000% 07/01/2052 DD 07/01/22	522,841	540,221	510,580
FNMA	POOL #0FS2458	5.000% 07/01/2052 DD 07/01/22	671,545	697,095	656,919
FNMA	POOL #0FS2479	2.500% 01/01/2051 DD 07/01/22	1,941,534	1,803,806	1,608,794
FNMA	POOL #0FS2604	5.000% 08/01/2052 DD 08/01/22	1,845,815	1,907,823	1,794,483
FNMA	POOL #0FS3303	2.500% 05/01/2052 DD 11/01/22	895,547	759,116	736,757
FNMA	POOL #0FS3603	5.500% 08/01/2053 DD 07/01/23	1,400,318	1,391,457	1,390,992
FNMA	POOL #0FS4723	2.500% 11/01/2051 DD 05/01/23	1,663,316	1,364,439	1,367,927
FNMA	POOL #0FS5611	4.000% 07/01/2053 DD 08/01/23	1,479,714	1,319,903	1,355,167
FNMA	POOL #0FS5641	6.000% 08/01/2053 DD 08/01/23	951,290	949,804	962,820
FNMA	POOL #0FS5758	6.000% 09/01/2053 DD 09/01/23	1,896,345	1,900,789	1,921,092
FNMA	POOL #0FS6211	6.000% 11/01/2053 DD 10/01/23	1,929,697	1,968,894	1,959,124
FNMA	POOL #0FS6542	6.500% 12/01/2053 DD 12/01/23	647,145	666,256	663,569
FNMA	POOL #0FS7188	2.000% 01/01/2036 DD 02/01/24	1,745,296	1,607,036	1,553,314
FNMA	POOL #0FS7207	6.000% 02/01/2039 DD 02/01/24	397,909	415,096	408,684
FNMA	POOL #0FS7374	6.000% 02/01/2044 DD 02/01/24	10,756,020	10,861,216	10,873,153
FNMA	POOL #0FS7587	5.500% 04/01/2054 DD 03/01/24	1,959,584	1,910,901	1,939,263
FNMA	POOL #0FS7762	2.000% 02/01/2037 DD 04/01/24	2,128,325	1,895,622	1,898,785
FNMA	POOL #0FS7773	2.000% 03/01/2037 DD 04/01/24	779,973	694,054	692,632
FNMA	POOL #0FS7783	5.500% 03/01/2054 DD 04/01/24	6,494,366	6,415,216	6,410,524
FNMA	POOL #0FS7953	2.500% 06/01/2052 DD 05/01/24	6,725,316	5,531,572	5,481,267
FNMA	POOL #0FS8139	2.000% 04/01/2047 DD 06/01/24	1,837,558	1,567,667	1,462,310
FNMA	POOL #0FS8150	2.500% 08/01/2035 DD 06/01/24	758,795	713,979	693,356
FNMA	POOL #0FS8310	2.500% 10/01/2052 DD 06/01/24	3,740,063	3,104,837	3,068,423
FNMA	POOL #0FS8382	3.000% 03/01/2037 DD 07/01/24	696,734	654,494	651,718
FNMA	POOL #0FS9453	4.500% 11/01/2052 DD 10/01/24	2,258,709	2,154,950	2,128,179
FNMA	POOL #0MA2028	4.500% 09/01/2044 DD 08/01/14	21,512	23,105	20,663
FNMA	POOL #0MA2078	4.000% 11/01/2044 DD 10/01/14	62,400	65,988	58,052
FNMA	POOL #0MA2245	4.500% 04/01/2045 DD 03/01/15	19,688	20,964	18,911
FNMA	POOL #0MA2654	4.500% 06/01/2046 DD 05/01/16	40,446	43,201	38,849
FNMA	POOL #0MA2806	3.000% 11/01/2046 DD 10/01/16	141,660	148,035	122,464
FNMA	POOL #0MA3076	2.500% 06/01/2032 DD 06/01/17	59,208	55,174	55,557
FNMA	POOL #0MA3114	2.500% 08/01/2032 DD 07/01/17	65,717	61,240	61,804
FNMA	POOL #0MA3124	2.500% 08/01/2032 DD 08/01/17	62,931	58,644	59,145
FNMA	POOL #0MA3182	3.500% 10/01/2047 DD 10/01/17	121,419	125,985	108,933
FNMA	POOL #0MA3183	4.000% 11/01/2047 DD 10/01/17	248,276	266,159	230,154
FNMA	POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	318,959	336,303	286,157
FNMA	POOL #0MA3356	3.500% 04/01/2048 DD 04/01/18	964,110	905,962	864,942
FNMA	POOL #0MA3444	4.500% 08/01/2048 DD 07/01/18	70,496	72,775	67,245
FNMA	POOL #0MA3468	4.500% 09/01/2048 DD 08/01/18	232,735	240,265	221,552
FNMA	POOL #0MA3564	4.500% 11/01/2048 DD 12/01/18	144,091	148,772	137,058
FNMA	POOL #0MA3937	3.000% 02/01/2050 DD 01/01/20	275,048	286,873	236,737
FNMA	POOL #0MA3956	3.000% 03/01/2035 DD 02/01/20	937,406	905,476	876,859
FNMA	POOL #0MA4026	4.000% 04/01/2050 DD 04/01/20	443,629	422,730	410,397
FNMA	POOL #0MA4075	2.500% 06/01/2035 DD 06/01/20	1,196,442	1,112,691	1,095,067
FNMA	POOL #0MA4077	2.000% 07/01/2050 DD 06/01/20	314,220	324,531	246,613
FNMA	POOL #0MA4093	2.000% 07/01/2040 DD 07/01/20	356,265	367,537	297,923
FNMA	POOL #0MA4157	1.500% 09/01/2050 DD 09/01/20	352,856	343,180	261,064
FNMA	POOL #0MA4158	2.000% 10/01/2050 DD 09/01/20	1,675,402	1,512,295	1,314,889
FNMA	POOL #0MA4159	2.500% 10/01/2050 DD 09/01/20	545,281	572,141	446,596
FNMA	POOL #0MA4181	1.500% 10/01/2050 DD 10/01/20	432,381	363,808	319,702
FNMA	POOL #0MA4209	1.500% 11/01/2050 DD 11/01/20	772,205	751,543	571,525
FNMA	POOL #0MA4231	1.500% 12/01/2040 DD 12/01/20	5,396,065	4,458,499	4,308,380
FNMA	POOL #0MA4237	2.000% 01/01/2051 DD 12/01/20	290,229	242,976	226,381
FNMA	POOL #0MA4255	2.000% 01/01/2050 DD 01/01/21	1,257,755	1,020,354	986,117
FNMA	POOL #0MA4268	2.000% 02/01/2041 DD 01/01/21	385,589	399,868	321,817
FNMA	POOL #0MA4281	2.000% 03/01/2051 DD 02/01/21	76,395	76,178	59,872
FNMA	POOL #0MA4285	2.000% 02/01/2031 DD 02/01/21	206,311	190,418	193,843

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FNMA	POOL #0MA4305	2.000% 04/01/2051 DD 03/01/21	103,654	86,778	81,220
FNMA	POOL #0MA4325	2.000% 05/01/2051 DD 04/01/21	22,242,201	18,420,299	17,424,762
FNMA	POOL #0MA4325	2.000% 05/01/2051 DD 04/01/21	4,610,159	3,759,329	3,611,644
FNMA	POOL #0MA4328	1.500% 05/01/2036 DD 04/01/21	129,547	112,625	111,417
FNMA	POOL #0MA4329	2.000% 04/01/2036 DD 04/01/21	803,638	714,108	712,289
FNMA	POOL #0MA4333	2.000% 04/01/2041 DD 04/01/21	704,098	717,300	587,499
FNMA	POOL #0MA4354	1.500% 05/01/2051 DD 05/01/21	2,186,981	1,683,879	1,618,279
FNMA	POOL #0MA4359	1.500% 05/01/2036 DD 05/01/21	135,571	117,947	116,851
FNMA	POOL #0MA4378	2.000% 07/01/2051 DD 06/01/21	456,067	357,728	357,069
FNMA	POOL #0MA4382	1.500% 06/01/2036 DD 06/01/21	494,639	430,027	424,188
FNMA	POOL #0MA4384	2.500% 06/01/2036 DD 06/01/21	422,491	390,276	383,546
FNMA	POOL #0MA4398	2.000% 08/01/2051 DD 07/01/21	258,405	218,676	202,068
FNMA	POOL #0MA4399	2.500% 08/01/2051 DD 07/01/21	414,838	378,928	339,644
FNMA	POOL #0MA4404	2.500% 08/01/2036 DD 07/01/21	318,773	294,367	289,985
FNMA	POOL #0MA4422	2.000% 08/01/2041 DD 08/01/21	19,554,727	16,869,175	16,278,724
FNMA	POOL #0MA4437	2.000% 09/01/2051 DD 09/01/21	959,843	755,426	750,040
FNMA	POOL #0MA4438	2.500% 09/01/2051 DD 09/01/21	394,286	329,352	322,250
FNMA	POOL #0MA4492	2.000% 11/01/2051 DD 11/01/21	20,391,960	16,764,849	15,922,246
FNMA	POOL #0MA4497	2.000% 11/01/2036 DD 11/01/21	436,974	387,473	386,477
FNMA	POOL #0MA4512	2.500% 12/01/2051 DD 12/01/21	20,120,311	17,115,996	16,440,909
FNMA	POOL #0MA4523	2.000% 01/01/2032 DD 12/01/21	427,300	391,046	398,334
FNMA	POOL #0MA4550	3.500% 01/01/2052 DD 01/01/22	415,179	384,365	370,007
FNMA	POOL #0MA4562	2.000% 03/01/2052 DD 02/01/22	4,909,579	3,889,307	3,822,500
FNMA	POOL #0MA4564	3.000% 03/01/2052 DD 02/01/22	445,723	386,595	378,900
FNMA	POOL #0MA4600	3.500% 03/01/2052 DD 04/01/22	489,499	460,530	433,661
FNMA	POOL #0MA4618	4.000% 04/01/2052 DD 03/01/22	399,925	393,927	365,764
FNMA	POOL #0MA4624	3.000% 05/01/2052 DD 05/01/22	1,945,711	1,676,161	1,653,212
FNMA	POOL #0MA4626	4.000% 05/01/2052 DD 05/01/22	2,174,665	1,968,410	1,991,624
FNMA	POOL #0MA4626	4.000% 05/01/2052 DD 05/01/22	4,018,073	4,014,289	3,679,871
FNMA	POOL #0MA4684	4.500% 05/01/2052 DD 05/01/22	145,474	139,810	137,009
FNMA	POOL #0MA4700	4.000% 07/01/2052 DD 07/01/22	925,560	816,879	847,517
FNMA	POOL #0MA4709	5.000% 07/01/2052 DD 06/01/22	857,039	860,521	828,843
FNMA	POOL #0MA4733	4.500% 08/01/2052 DD 08/01/22	1,519,442	1,449,524	1,431,527
FNMA	POOL #0MA4737	5.000% 08/01/2052 DD 07/01/22	403,230	389,621	390,363
FNMA	POOL #0MA4783	4.000% 09/01/2052 DD 09/01/22	433,215	397,204	396,639
FNMA	POOL #0MA4785	5.000% 10/01/2052 DD 09/01/22	459,352	450,991	444,625
FNMA	POOL #0MA4806	5.000% 10/01/2052 DD 10/01/22	3,348,817	3,224,414	3,241,186
FNMA	POOL #0MA4867	4.500% 12/01/2052 DD 12/01/22	1,476,874	1,458,760	1,389,458
FNMA	POOL #0MA4867	4.500% 12/01/2052 DD 12/01/22	2,799,469	2,627,044	2,633,768
FNMA	POOL #0MA4894	6.000% 12/01/2052 DD 12/01/22	1,817,184	1,820,113	1,827,996
FNMA	POOL #0MA4918	5.000% 01/01/2053 DD 01/01/23	1,376,090	1,336,957	1,331,656
FNMA	POOL #0MA4919	5.500% 02/01/2053 DD 01/01/23	385,629	387,799	380,832
FNMA	POOL #0MA4940	5.000% 02/01/2053 DD 02/01/23	1,498,822	1,494,029	1,448,941
FNMA	POOL #0MA4941	5.500% 02/01/2053 DD 02/01/23	1,816,246	1,790,137	1,792,471
FNMA	POOL #0MA4977	4.500% 03/01/2053 DD 03/01/23	990,810	939,953	932,322
FNMA	POOL #0MA4980	6.000% 03/01/2053 DD 03/01/23	903,847	907,378	910,083
FNMA	POOL #0MA5010	5.500% 04/01/2053 DD 04/01/23	6,616,961	6,567,574	6,541,065
FNMA	POOL #0MA5070	4.500% 06/01/2053 DD 06/01/23	341,651	322,402	321,517
FNMA	POOL #0MA5105	4.500% 07/01/2053 DD 07/01/23	3,175,151	2,981,285	2,989,341
FNMA	POOL #0MA5108	6.000% 08/01/2053 DD 07/01/23	3,691,898	3,758,236	3,714,344
FNMA	POOL #0MA5108	6.000% 08/01/2053 DD 07/01/23	522,044	527,754	525,218
FNMA	POOL #0MA5136	4.500% 09/01/2053 DD 08/01/23	3,109,450	2,919,079	2,925,339
FNMA	POOL #0MA5138	5.500% 09/01/2053 DD 08/01/23	892,303	876,238	881,167
FNMA	POOL #0MA5139	6.000% 09/01/2053 DD 08/01/23	3,847,341	3,833,376	3,869,540
FNMA	POOL #0MA5163	4.500% 09/01/2053 DD 09/01/23	4,722,193	4,440,697	4,443,867
FNMA	POOL #0MA5165	5.500% 09/01/2053 DD 09/01/23	9,822,401	9,653,105	9,696,773
FNMA	POOL #0MA5190	5.500% 10/01/2053 DD 10/01/23	972,157	976,258	960,014
FNMA	POOL #0MA5248	6.500% 01/01/2054 DD 12/01/23	77,287	78,616	78,957
FNMA	POOL #0MA5248	6.500% 01/01/2054 DD 12/01/23	15,149,808	15,477,311	15,477,044
FNMA	POOL #0MA5353	5.500% 04/01/2054 DD 04/01/24	1,677,952	1,663,925	1,655,987
FNMA	GTD REMIC P/T	VAR RT 04/25/2050 DD 03/25/20	224,917	30,504	24,498
FNMA	GTD REMIC P/T	VAR RT 09/25/2052 DD 08/25/22	4,735,506	190,900	157,077
FNMA	GTD REMIC P/T 03-W4 4A	VAR RT 10/25/2042 DD 03/01/03	26,063	29,628	26,287
FNMA	GTD REMIC P/T 20-M2 A1	1.951% 01/25/2030 DD 01/01/20	61,541	60,925	60,678
FNMA	GTD REMIC P/T 21-12 GC	3.500% 07/25/2050 DD 02/01/21	1,038,000	1,124,446	918,848
FNMA	GTD REMIC P/T 24-49 AF	VAR RT 07/25/2054 DD 06/25/24	2,925,398	2,923,578	2,926,129
FNMA	GTD REMIC P/T 24-60 FG	VAR RT 09/25/2054 DD 08/25/24	6,310,664	6,310,664	6,312,420
FREDDIE MAC MULTICLASS P016 A2		VAR RT 09/25/2033 DD 06/01/24	3,100,000	3,029,127	2,988,138
GNMA	POOL #0513706	7.500% 07/15/2029 DD 07/01/99	1,599	1,750	1,606
GNMA	POOL #0564509	7.500% 11/15/2031 DD 11/01/01	8,841	9,150	8,878
GNMA	POOL #0669977	3.000% 03/15/2045 DD 03/01/15	40,442	41,833	35,440
GNMA	POOL #0669979	3.000% 03/15/2045 DD 03/01/15	35,263	36,355	30,869
GNMA	POOL #0AA5822	3.000% 11/15/2042 DD 11/01/12	110,738	114,056	98,520
GNMA	POOL #0AX5810	4.000% 12/15/2046 DD 01/01/17	159,922	171,492	149,383
GNMA	GTD REMIC P/T 15-123 FP	VAR RT 09/20/2045 DD 09/20/15	473,687	456,166	461,669
GNMA	GTD REMIC P/T 15-143 WF	VAR RT 10/20/2045 DD 10/01/15	1,203,984	1,163,804	1,179,026
GNMA	GTD REMIC P/T 16-46 JE	2.500% 11/20/2045 DD 04/01/16	125,158	126,762	112,966
GNMA	GTD REMIC P/T 16-H20 FG	VAR RT 08/20/2066 DD 09/20/16	26,884	26,976	26,906
GNMA	GTD REMIC P/T 18-121 KS	VAR RT 09/20/2048 DD 09/20/18	236,667	5,991	3,751
GNMA	GTD REMIC P/T 18-148 DS	VAR RT 10/20/2048 DD 10/20/18	302,251	7,651	5,217
GNMA	GTD REMIC P/T 18-151 SL	VAR RT 11/20/2048 DD 11/20/18	1,817,691	47,146	33,609
GNMA	GTD REMIC P/T 18-155 PS	VAR RT 11/20/2048 DD 11/20/18	546,277	8,706	4,916
GNMA	GTD REMIC P/T 18-H15 FG	VAR RT 08/20/2068 DD 09/20/18	550,438	543,452	548,528
GNMA	GTD REMIC P/T 19-128 KF	VAR RT 10/20/2049 DD 10/20/19	759,569	676,966	671,208
GNMA	GTD REMIC P/T 19-128 YF	VAR RT 10/20/2049 DD 10/20/19	936,879	832,475	826,102
GNMA	GTD REMIC P/T 19-159 P	2.500% 09/20/2049 DD 12/01/19	288,694	243,053	245,595
GNMA	GTD REMIC P/T 19-20 FC	VAR RT 02/20/2049 DD 02/20/19	661,482	659,673	654,100
GNMA	GTD REMIC P/T 19-92 GF	VAR RT 07/20/2049 DD 07/20/19	862,897	767,497	758,823
GNMA	GTD REMIC P/T 19-92 S	VAR RT 07/20/2049 DD 07/20/19	1,090,303	15,332	6,542

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GNMA GTD REMIC P/T 19-97 FG	VAR RT 08/20/2049 DD 08/20/19	1,769,565	1,571,135	1,558,880
GNMA GTD REMIC P/T 19-97 MS	VAR RT 08/20/2049 DD 08/20/19	559,576	9,618	4,521
GNMA GTD REMIC P/T 19-99 SA	VAR RT 08/20/2049 DD 08/20/19	487,233	9,897	5,257
GNMA GTD REMIC P/T 20-5 FA	VAR RT 01/20/2050 DD 01/20/20	1,816,237	1,597,721	1,598,434
GNMA GTD REMIC P/T 21-114 TI	3.000% 06/20/2051 DD 06/01/21	883,158	124,739	123,625
GNMA GTD REMIC P/T 21-140 GF	VAR RT 08/20/2051 DD 08/20/21	1,408,564	1,157,200	1,146,838
GNMA GTD REMIC P/T 21-165 ST	VAR RT 01/20/2050 DD 09/20/21	129,677	84	32
GNMA GTD REMIC P/T 21-83 FM	VAR RT 05/20/2051 DD 05/20/21	1,889,272	1,694,432	1,545,198
GNMA GTD REMIC P/T 21-96 FG	VAR RT 06/20/2051 DD 06/20/21	1,314,291	1,131,112	1,158,298
GNMA GTD REMIC P/T 21-97 FA	VAR RT 06/20/2051 DD 06/20/21	4,361,683	3,778,989	3,703,287
GNMA GTD REMIC P/T 22-1 CF	VAR RT 01/20/2052 DD 01/20/22	2,484,687	2,045,984	2,081,621
GNMA GTD REMIC P/T 22-126 CS	VAR RT 07/20/2052 DD 07/20/22	1,212,318	22,731	16,924
GNMA GTD REMIC P/T 22-148 DS	VAR RT 08/20/2052 DD 08/20/22	438,060	7,255	5,375
GNMA GTD REMIC P/T 22-178 SA	VAR RT 10/20/2052 DD 10/20/22	6,033,519	237,570	260,527
GNMA GTD REMIC P/T 22-46 S	VAR RT 03/20/2052 DD 03/20/22	165,428	3,696	1,663
GNMA GTD REMIC P/T 22-51 SC	VAR RT 03/20/2052 DD 03/20/22	983,640	22,747	15,522
GNMA GTD REMIC P/T 22-66 SB	VAR RT 04/20/2052 DD 04/20/22	325,474	9,256	5,614
GNMA GTD REMIC P/T 22-68 SP	VAR RT 04/20/2052 DD 04/20/22	264,572	6,614	5,582
GNMA GTD REMIC P/T 22-69 FA	VAR RT 04/20/2052 DD 04/20/22	702,487	614,106	655,807
GNMA GTD REMIC P/T 22-78 MS	VAR RT 04/20/2052 DD 04/20/22	868,403	19,810	13,625
GNMA GTD REMIC P/T 22-78 SB	VAR RT 04/20/2052 DD 04/20/22	554,549	9,531	9,716
GNMA GTD REMIC P/T 22-93 GS	VAR RT 05/20/2052 DD 05/20/22	205,639	4,498	3,173
GNMA GTD REMIC P/T 22-93 IO	3.000% 08/20/2051 DD 05/01/22	2,600,620	284,849	289,215
GNMA GTD REMIC P/T 23-1 HD	3.500% 01/20/2052 DD 01/01/23	1,376,817	1,270,174	1,216,239
GNMA GTD REMIC P/T 23-169 EO	0.000% 05/20/2053 DD 11/20/23	423,612	330,682	326,792
GNMA GTD REMIC P/T 23-21 FD	VAR RT 02/20/2053 DD 02/20/23	6,525,446	6,525,446	6,435,852
GNMA GTD REMIC P/T 23-38 WT	VAR RT 12/20/2051 DD 03/01/23	913,977	982,387	945,418
GNMA GTD REMIC P/T 23-55 CG	VAR RT 07/20/2051 DD 04/01/23	1,385,266	1,592,766	1,519,249
GNMA GTD REMIC P/T 23-55 LB	VAR RT 11/20/2051 DD 04/01/23	1,344,349	1,542,082	1,501,395
GNMA GTD REMIC P/T 23-56 FB	VAR RT 04/20/2053 DD 04/20/23	6,812,237	6,812,237	6,788,666
GNMA GTD REMIC P/T 23-59 YC	VAR RT 09/20/2051 DD 04/01/23	1,880,309	2,075,255	1,990,946
GNMA GTD REMIC P/T 23-63 MA	3.500% 05/20/2050 DD 05/01/23	1,375,650	1,283,069	1,229,749
GNMA GTD REMIC P/T 23-66 FG	VAR RT 05/20/2053 DD 05/20/23	8,295,064	8,280,600	8,265,948
GNMA GTD REMIC P/T 23-81 LA	5.000% 06/20/2052 DD 06/01/23	821,762	795,125	811,556
GNMA GTD REMIC P/T 23-H20 FA	VAR RT 07/20/2073 DD 08/20/23	2,962,733	2,952,082	2,990,138
GNMA GTD REMIC P/T 23-H23 JF	VAR RT 09/20/2073 DD 09/20/23	1,621,191	1,617,589	1,640,272
GNMA GTD REMIC P/T 24-29 B	VAR RT 08/16/2064 DD 02/01/24	1,775,000	1,320,503	1,277,911
GNMA II POOL #0005205	5.000% 10/20/2041 DD 10/01/11	31,253	34,567	31,161
GNMA II POOL #0AL4517	3.500% 02/20/2045 DD 02/01/15	60,602	63,410	53,427
GNMA II POOL #0AM5249	3.500% 05/20/2045 DD 05/01/15	87,469	91,521	79,271
GNMA II POOL #0AM8047	3.000% 05/20/2045 DD 05/01/15	54,659	56,406	47,280
GNMA II POOL #0AO8344	4.000% 09/20/2045 DD 09/01/15	79,655	84,386	73,982
GNMA II POOL #0AP5711	3.500% 10/20/2045 DD 10/01/15	60,214	63,003	53,116
GNMA II POOL #0AP5712	4.000% 10/20/2045 DD 10/01/15	33,936	35,665	31,770
GNMA II POOL #0AQ0095	3.500% 11/20/2045 DD 11/01/15	104,100	108,923	94,342
GNMA II POOL #0AQ1882	3.500% 11/20/2045 DD 11/01/15	84,692	88,616	74,709
GNMA II POOL #0AQ1885	4.000% 11/20/2045 DD 11/01/15	39,029	41,204	36,538
GNMA II POOL #0AR2223	4.000% 12/20/2045 DD 12/01/15	71,267	75,500	66,191
GNMA II POOL #0AZ3293	4.000% 03/20/2047 DD 03/01/17	44,631	46,822	41,159
GNMA II POOL #0AZ8788	4.000% 06/20/2047 DD 06/01/17	47,563	49,898	43,588
GNMA II POOL #0BB5116	3.500% 06/20/2047 DD 06/01/17	97,749	101,388	86,165
GNMA II POOL #0BB5156	3.500% 08/20/2047 DD 08/01/17	175,509	183,641	154,717
GNMA II POOL #0BC1494	3.500% 08/20/2047 DD 08/01/17	84,771	88,698	74,718
GNMA II POOL #0BC4803	3.500% 09/20/2047 DD 09/01/17	313,071	327,576	275,951
GNMA II POOL #0MA3873	3.000% 08/20/2046 DD 08/01/16	247,989	256,455	218,158
GNMA II POOL #0MA4003	3.000% 10/20/2046 DD 10/01/16	731,557	676,119	641,854
GNMA II POOL #0MA4320	3.000% 01/20/2047 DD 03/01/17	453,273	467,508	398,676
GNMA II POOL #0MA4836	3.000% 11/20/2047 DD 11/01/17	736,454	679,666	646,407
GNMA II POOL #0MA4837	3.500% 11/20/2047 DD 11/01/17	108,088	112,564	97,742
GNMA II POOL #0MA5264	4.000% 06/20/2048 DD 06/01/18	202,191	216,503	188,555
GNMA II POOL #0MA5398	4.000% 08/20/2048 DD 08/01/18	487,019	475,148	453,877
GNMA II POOL #0MA5400	5.000% 08/20/2048 DD 08/01/18	714,971	742,079	703,603
GNMA II POOL #0MA5529	4.500% 10/20/2048 DD 10/01/18	56,487	59,629	54,145
GNMA II POOL #0MA5594	3.500% 11/20/2048 DD 11/01/18	225,656	233,641	203,537
GNMA II POOL #0MA5652	4.500% 12/20/2048 DD 12/01/18	93,942	100,987	90,042
GNMA II POOL #0MA5763	4.000% 02/20/2049 DD 02/01/19	1,144,895	1,098,672	1,066,504
GNMA II POOL #0MA5817	4.000% 03/20/2049 DD 03/01/19	84,432	90,236	78,637
GNMA II POOL #0MA5930	3.500% 05/20/2049 DD 05/01/19	93,615	98,662	84,604
GNMA II POOL #0MA6038	3.000% 07/20/2049 DD 07/01/19	58,023	60,788	50,735
GNMA II POOL #0MA6041	4.500% 07/20/2049 DD 07/01/19	63,525	66,715	60,794
GNMA II POOL #0MA6090	3.500% 08/20/2049 DD 08/01/19	541,865	510,962	488,687
GNMA II POOL #0MA6092	4.500% 08/20/2049 DD 08/01/19	104,673	110,206	99,791
GNMA II POOL #0MA6409	3.000% 01/20/2050 DD 01/01/20	496,020	487,177	432,163
GNMA II POOL #0MA6542	3.500% 03/20/2050 DD 03/01/20	47,700	50,431	42,932
GNMA II POOL #0MA6599	3.000% 04/20/2050 DD 04/01/20	2,436,588	2,266,786	2,121,635
GNMA II POOL #0MA6931	2.500% 10/20/2050 DD 10/01/20	977,590	874,485	818,830
GNMA II POOL #0MA7135	2.000% 01/20/2051 DD 01/01/21	467,892	386,230	374,234
GNMA II POOL #0MA7193	2.500% 02/20/2051 DD 02/01/21	1,810,089	1,574,211	1,511,895
GNMA II POOL #0MA7254	2.000% 03/20/2051 DD 03/01/21	327,883	332,449	262,366
GNMA II POOL #0MA7312	2.500% 04/20/2051 DD 04/01/21	1,489,182	1,271,854	1,243,854
GNMA II POOL #0MA7418	2.500% 06/20/2051 DD 06/01/21	1,446,213	1,296,899	1,208,933
GNMA II POOL #0MA7471	2.000% 07/20/2051 DD 07/01/21	1,578,780	1,363,169	1,262,724
GNMA II POOL #0MA7472	2.500% 07/20/2051 DD 07/01/21	1,536,233	1,325,800	1,283,139
GNMA II POOL #0MA7472	2.500% 07/20/2051 DD 07/01/21	3,217,339	2,884,134	2,687,282
GNMA II POOL #0MA7473	3.000% 07/20/2051 DD 07/01/21	838,077	739,864	727,274
GNMA II POOL #0MA7533	2.000% 08/20/2051 DD 08/01/21	1,442,478	1,183,734	1,153,939
GNMA II POOL #0MA7534	2.500% 08/20/2051 DD 08/01/21	293,408	304,148	245,066
GNMA II POOL #0MA7589	2.500% 09/20/2051 DD 09/01/21	457,028	396,650	381,728
GNMA II POOL #0MA7648	2.000% 10/20/2051 DD 10/01/21	169,811	153,042	135,842

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GNMA II POOL #0MA7650	3.000% 10/20/2051 DD 10/01/21	215,018	198,913	186,545
GNMA II POOL #0MA7650	3.000% 10/20/2051 DD 10/01/21	5,184,648	4,537,782	4,498,097
GNMA II POOL #0MA7707	3.500% 11/20/2051 DD 11/01/21	3,475,635	3,181,292	3,115,420
GNMA II POOL #0MA7829	3.500% 01/20/2052 DD 01/01/22	960,203	892,688	859,045
GNMA II POOL #0MA7880	2.000% 02/20/2052 DD 02/01/22	1,428,244	1,125,412	1,142,952
GNMA II POOL #0MA7883	3.500% 02/20/2052 DD 02/01/22	2,178,905	1,992,363	1,947,352
GNMA II POOL #0MA7936	2.500% 03/20/2052 DD 03/01/22	1,694,966	1,513,257	1,415,653
GNMA II POOL #0MA7987	2.500% 04/20/2052 DD 04/01/22	21,051,263	20,930,952	17,582,226
GNMA II POOL #0MA8043	3.000% 05/20/2052 DD 05/01/22	19,508,917	17,206,928	16,914,036
GNMA II POOL #0MA8046	4.500% 05/20/2052 DD 05/01/22	431,992	405,600	409,490
GNMA II POOL #0MA8100	4.000% 06/20/2052 DD 06/01/22	445,288	421,667	410,525
GNMA II POOL #0MA8345	3.500% 10/20/2052 DD 10/01/22	9,539,262	8,445,350	8,525,430
GNMA II POOL #0MA8566	3.500% 01/20/2053 DD 01/01/23	134,177	118,788	119,917
GNMA II POOL #0MA8567	4.000% 01/20/2053 DD 01/01/23	2,548,719	2,408,905	2,348,186
GNMA II POOL #0MA8570	5.500% 01/20/2053 DD 01/01/23	3,966,950	4,001,041	3,948,583
GNMA II POOL #0MA9601	3.500% 04/20/2054 DD 04/01/24	305,564	270,494	275,866
GNMA II POOL #0MA9664	3.500% 05/20/2054 DD 05/01/24	36,600	32,400	32,712
SBA GTD PARTN CTF5 2008-20G 1	5.870% 07/01/2028 DD 07/16/08	9,804	10,927	9,888
TENNESSEE VALLEY AUTH BD	4.375% 08/01/2034 DD 08/13/24	2,100,000	2,081,876	2,029,671
TENNESSEE VALLEY AUTH STRIP	0.000% 07/15/2034 DD 01/15/98	30,000	19,059	18,557
U S TREASURY BD CPN STRIP	0.000% 08/15/2040 DD 08/16/10	410,000	291,858	186,730
U S TREASURY BD CPN STRIP	0.000% 08/15/2041 DD 08/15/11	3,865,000	1,769,701	1,663,264
U S TREASURY BD CPN STRIP	0.000% 11/15/2042 DD 11/15/12	1,570,000	983,249	635,489
U S TREASURY BD CPN STRIP	0.000% 02/15/2043 DD 02/15/13	1,440,000	828,832	576,043
U S TREASURY BD CPN STRIP	0.000% 05/15/2043 DD 05/15/13	905,000	470,091	357,982
U S TREASURY BD CPN STRIP	0.000% 08/15/2043 DD 08/15/13	255,000	113,439	99,488
U S TREASURY BD CPN STRIP	0.000% 08/15/2045 DD 08/17/15	5,000,000	2,744,550	1,770,750
U S TREASURY BD CPN STRIP	0.000% 08/15/2048 DD 08/15/18	185,000	55,593	56,593
U S TREASURY BILL	0.000% 01/23/2025 DD 01/25/24	3,500,000	3,463,077	3,463,077
U S TREASURY BILL	0.000% 02/20/2025 DD 02/22/24	40,000,000	39,552,988	39,552,988
U S TREASURY BILL	0.000% 01/09/2025 DD 07/11/24	7,000,000	6,967,841	6,967,841
U S TREASURY BILL	0.000% 01/30/2025 DD 08/01/24	45,000,000	44,497,433	44,497,433
U S TREASURY BILL	0.000% 03/27/2025 DD 09/26/24	30,000,000	29,697,059	29,697,059
U S TREASURY BILL	0.000% 01/14/2025 DD 09/17/24	11,673,000	11,625,193	11,625,193
U S TREASURY BILL	0.000% 01/14/2025 DD 09/17/24	2,500,000	2,492,326	2,492,326
U S TREASURY BILL	0.000% 01/12/2025 DD 09/24/24	2,000,000	1,993,412	1,993,412
U S TREASURY BILL	0.000% 02/04/2025 DD 10/08/24	106,000	105,297	105,297
U S TREASURY BILL	0.000% 11/28/2025 DD 11/29/24	11,300,000	10,859,311	10,859,311
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	8,650,000	6,733,530	6,302,650
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	22,110,000	21,219,914	16,110,009
U S TREASURY BOND	2.875% 05/15/2049 DD 05/15/19	7,300,000	6,996,996	5,182,708
U S TREASURY BOND	2.250% 08/15/2049 DD 08/15/19	1,600,000	1,790,603	992,256
U S TREASURY BOND	2.250% 08/15/2049 DD 08/15/19	335,000	221,827	207,754
U S TREASURY BOND	2.375% 11/15/2049 DD 11/15/19	775,000	550,216	493,272
U S TREASURY BOND	2.375% 11/15/2049 DD 11/15/19	1,100,000	1,343,999	700,128
U S TREASURY BOND	1.625% 11/15/2050 DD 11/15/20	5,460,000	3,130,485	2,852,195
U S TREASURY BOND	2.250% 05/15/2041 DD 05/15/21	500,000	501,229	355,235
U S TREASURY BOND	1.750% 08/15/2041 DD 08/15/21	1,500,000	1,443,036	972,480
U S TREASURY BOND	2.000% 11/15/2041 DD 11/15/21	14,300,000	14,590,671	9,612,889
U S TREASURY BOND	2.250% 02/15/2052 DD 02/15/22	14,700,000	9,270,543	8,927,898
U S TREASURY BOND	2.375% 02/15/2042 DD 02/15/22	3,400,000	3,051,342	2,423,180
U S TREASURY BOND	2.375% 02/15/2042 DD 02/15/22	9,195,000	6,782,848	6,553,277
U S TREASURY BOND	2.375% 02/15/2042 DD 02/15/22	12,534,000	9,677,577	8,932,982
U S TREASURY BOND	2.875% 05/15/2052 DD 05/15/22	6,722,200	5,284,279	4,709,237
U S TREASURY BOND	3.250% 05/15/2042 DD 05/15/22	2,000,000	2,010,041	1,628,600
U S TREASURY BOND	4.000% 11/15/2052 DD 11/15/22	22,000,000	19,733,025	19,195,880
U S TREASURY BOND	4.000% 11/15/2052 DD 11/15/22	15,000,000	13,849,219	13,088,100
U S TREASURY BOND	4.000% 11/15/2042 DD 11/15/22	2,000,000	2,046,954	1,801,480
U S TREASURY BOND	3.625% 02/15/2053 DD 02/15/23	13,000,000	12,849,365	10,580,310
U S TREASURY BOND	3.875% 02/15/2043 DD 02/15/23	15,184,000	14,406,045	13,411,724
U S TREASURY BOND	3.625% 05/15/2053 DD 05/15/23	3,000,000	2,882,315	2,442,900
U S TREASURY BOND	3.875% 05/15/2043 DD 05/15/23	1,800,000	1,630,365	1,585,908
U S TREASURY BOND	4.375% 08/15/2043 DD 08/15/23	4,800,000	4,567,686	4,521,168
U S TREASURY BOND	4.750% 11/15/2043 DD 11/15/23	430,000	452,502	425,012
U S TREASURY BOND	4.250% 02/15/2054 DD 02/15/24	5,799,700	5,650,190	5,299,940
U S TREASURY BOND	4.250% 02/15/2054 DD 02/15/24	500,000	498,699	456,915
U S TREASURY BOND	4.250% 08/15/2054 DD 08/15/24	18,225,000	19,040,688	16,672,959
U S TREASURY BOND	4.250% 08/15/2054 DD 08/15/24	22,972,000	21,659,450	21,015,704
U S TREASURY BOND	4.125% 08/15/2044 DD 08/15/24	33,588,000	31,530,307	30,428,713
U S TREASURY BOND	4.125% 08/15/2044 DD 08/15/24	24,240,000	23,539,708	21,959,986
U S TREASURY BOND	4.125% 08/15/2044 DD 08/15/24	515,000	486,662	466,559
U S TREASURY BOND	4.500% 11/15/2054 DD 11/15/24	36,875,000	36,271,541	35,221,525
U S TREASURY BOND	4.625% 11/15/2044 DD 11/15/24	47,545,000	48,109,667	46,148,603
U S TREASURY BOND	4.625% 11/15/2044 DD 11/15/24	480,000	488,325	465,902
U S TREASURY NOTE	3.125% 08/31/2029 DD 08/31/22	15,659,400	15,373,127	14,830,548
U S TREASURY NOTE	3.875% 08/15/2033 DD 08/15/23	41,700,000	40,072,620	39,691,728
VAR RT 10/31/2025 DD 10/31/23		7,200,000	7,196,384	7,202,376
U S TREASURY NOTE	4.250% 06/30/2031 DD 06/30/24	19,885,000	20,042,838	19,633,256
U S TREASURY NOTE	4.250% 06/30/2029 DD 06/30/24	2,810,000	2,816,764	2,794,095
U S TREASURY NOTE	3.875% 08/15/2034 DD 08/15/24	2,700,000	2,618,473	2,553,606
U S TREASURY NOTE	3.875% 08/15/2034 DD 08/15/24	50,440,000	49,633,957	47,705,143
U S TREASURY NOTE	3.500% 09/30/2029 DD 09/30/24	29,459,000	28,464,933	28,341,620
U S TREASURY NOTE	3.500% 09/30/2026 DD 09/30/24	7,866,000	7,781,502	7,766,416
U S TREASURY NOTE	3.875% 10/15/2027 DD 10/15/24	15,640,000	15,558,661	15,473,903
U S TREASURY NOTE	3.875% 10/15/2027 DD 10/15/24	6,000,000	5,965,044	5,936,280
U S TREASURY NOTE	4.125% 10/31/2029 DD 10/31/24	30,430,000	30,259,025	30,075,795
U S TREASURY NOTE	4.125% 10/31/2029 DD 10/31/24	24,780,000	24,746,595	24,491,561
U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	21,010,000	20,995,227	20,960,837
U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	5,500,000	5,489,473	5,487,130

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U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	16,125,000	16,091,829	16,087,268
U S TREASURY NOTE	4.125% 10/31/2031 DD 10/31/24	52,205,000	52,009,058	51,095,644
U S TREASURY NOTE	4.250% 11/15/2034 DD 11/15/24	30,000	29,958	29,227
U S TREASURY NOTE	4.250% 11/15/2034 DD 11/15/24	45,705,000	44,913,294	44,526,725
U S TREASURY NOTE	4.125% 11/15/2027 DD 11/15/24	4,200,000	4,193,520	4,180,974
U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	46,639,300	46,720,302	46,626,707
U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	2,100,000	2,100,309	2,099,433
U S TREASURY NOTE	4.000% 12/15/2027 DD 12/15/24	4,200,000	4,174,089	4,167,198
U S TREASURY NOTE	4.500% 12/31/2031 DD 12/31/24	2,615,000	2,622,253	2,617,040
US TREAS-CPI INFLAT	2.000% 01/15/2026 DD 01/15/06	6,103,840	6,725,852	6,103,962
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	4,327,861	4,381,508	4,368,673
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	5,424,192	5,254,373	5,383,999
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	19,113	22,125	19,447
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	800,640	864,003	603,058
US TREAS-CPI INFLAT	0.250% 02/15/2050 DD 02/15/20	122,777	95,510	71,602
US TREAS-CPI INFLAT	0.125% 02/15/2051 DD 02/15/21	12,124	12,607	6,673
US TREAS-CPI INFLAT	2.125%002/15/2054 DD 02/15/24	1,028,510	1,009,459	952,493
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	13,813,625	13,607,877	13,329,596
US TREAS-CPI INFLAT	0.500% 01/15/2028 DD 01/15/18	26,242,242	25,186,015	25,084,697
US TREAS-CPI INFLAT	0.875% 01/15/2029 DD 01/15/19	11,875,950	11,389,641	11,338,088
US TREAS-CPI INFLAT	0.250% 07/15/2029 DD 07/15/19	4,319,035	4,002,661	3,999,988
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	13,012,070	14,207,640	12,832,373
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	11,970,257	12,805,157	11,689,435
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	13,126,103	13,163,587	12,726,151
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	13,310,600	13,123,754	13,229,672
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	16,505,144	16,216,023	16,404,793
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	2,093,738	2,132,756	2,010,867
US TREAS-CPI INFLAT	0.125% 01/15/2030 DD 01/15/20	7,606,532	6,894,072	6,908,328
US TREAS-CPI INFLAT	0.125% 04/15/2025 DD 04/15/20	3,201,719	3,416,690	3,181,836
US TREAS-CPI INFLAT	0.125% 07/15/2030 DD 07/15/20	7,916,230	7,197,064	7,135,294
US TREAS-CPI INFLAT	0.125% 10/15/2025 DD 10/15/20	13,625,136	14,565,428	13,467,084
US TREAS-CPI INFLAT	0.125%001/15/2031 DD 01/15/21	24,251	26,341	21,524
US TREAS-CPI INFLAT	0.125% 04/15/2026 DD 04/15/21	12,036,300	12,874,384	11,746,827
US TREAS-CPI INFLAT	0.125%007/15/2031 DD 07/15/21	4,958,201	5,223,661	4,364,804
US TREAS-CPI INFLAT	0.125% 10/15/2026 DD 10/15/21	17,789,310	17,217,177	17,293,344
US TREAS-CPI INFLAT	0.125%001/15/2032 DD 01/15/22	797,097	695,744	691,003
US TREAS-CPI INFLAT	0.125%004/15/2027 DD 04/15/22	14,086,296	13,184,084	13,500,588
US TREAS-CPI INFLAT	0.625%007/15/2032 DD 07/15/22	4,454,240	4,026,867	3,981,289
US TREAS-CPI INFLAT	0.625%007/15/2032 DD 07/15/22	3,585,120	3,249,094	3,204,452
US TREAS-CPI INFLAT	1.625% 10/15/2027 DD 10/15/22	20,085,355	20,004,764	19,963,236
US TREAS-CPI INFLAT	1.125% 01/15/2033 DD 01/15/23	3,179,040	2,967,107	2,924,367
US TREAS-CPI INFLAT	1.125% 01/15/2033 DD 01/15/23	5,828,240	5,344,107	5,361,340
US TREAS-CPI INFLAT	1.250%004/15/2028 DD 04/15/23	3,788,460	3,706,993	3,690,869
US TREAS-CPI INFLAT	1.375% 07/15/2033 DD 07/15/23	9,561,836	9,186,469	8,946,341
US TREAS-CPI INFLAT	1.375% 07/15/2033 DD 07/15/23	311,799	295,906	291,729
US TREAS-CPI INFLAT	2.375%110/15/2028 DD 10/15/23	15,663,600	15,994,004	15,905,603
US TREAS-CPI INFLAT	1.750% 01/15/2034 DD 01/15/24	9,344,608	9,292,396	8,960,545
US TREAS-CPI INFLAT	1.750% 01/15/2034 DD 01/15/24	1,437,632	1,424,702	1,378,545
US TREAS-CPI INFLAT	2.125% 04/15/2029 DD 04/15/24	4,592,070	4,625,550	4,597,535
US TREAS-CPI INFLAT	1.875% 07/15/2034 DD 07/15/24	7,242,830	7,033,394	7,019,968
US TREAS-CPI INFLAT	1.625% 10/15/2029 DD 10/15/24	8,025,360	7,976,298	7,543,710
		2,327,585,254		2,235,781,277

OTHER INVESTMENTS

3 MONTH SOFR FUT (CME)	EXP DEC 24	74	-	35,613
3 MONTH SOFR FUT (CME)	EXP JUN 25	70	-	(14,000)
BANQUE OUEST AFRICAINE DE 144A	4.700% 10/22/2031 DD 10/22/19	200,000	202,032	180,572
BERMUDA GOVERNMENT INTERN 144A	2.375% 08/20/2030 DD 08/20/20	200,000	199,770	169,180
CALIFORNIA ST	5.875% 10/01/2041 DD 10/11/23	10,525,000	10,323,446	10,881,377
CASH COLLATERAL SECURITIES LENDING		538,314,464	538,314,464	538,314,464
CASSA DEPOSITI E PRESTITI 144A	5.750% 05/05/2026 DD 05/05/23	1,800,000	1,798,423	1,812,708
CASSA DEPOSITI E PRESTITI 144A	5.875% 04/30/2029 DD 04/30/24	1,500,000	1,488,921	1,527,300
CASSA DEPOSITI E PRESTITI 144A	5.875% 04/30/2029 DD 04/30/24	400,000	396,644	407,280
CCP_CDS. SP UL GE CME	1.000% 00BPS 2026 JUN 20	400,000	3,297	5,196
CCP_CDS. SP UL GENERAL ELECTRI	1.000% 00BPS 2026 DEC 20	300,000	3,337	5,066
CCP_CDS. SP UL GENERAL MOTORS	5.000% 00BPS 2028 JUN 20	75,000	9,082	10,472
CCP_CDS. SP UL NATIONAL RURAL	REC 100BPS 2026 DEC 20	400,000	10,842	7,051
CCP_CDS. SP UL THE BOEING COMP	1.000% 00BPS 2026 DEC 20	300,000	0	2,172
CCP_CDX. SP UL CDX.EM.36 CME	REC 100BPS 2026 DEC 20	460,000	0	217
CCP_CDX. SP UL CDX.EM.40_V1 CM	REC 100BPS 2028 DEC 20	200,000	0	(3,431)
CCP_CDX. SP UL CDX.EM.41 CME	REC 100BPS 2029 JUN 20	100,000	0	(2,382)
CCP_CDX. SP UL CDX.EM.42 CME	REC 100BPS 2029 DEC 20	100,000	0	(3,111)
CCP_CDX. SP UL CDX.NA.IG.40 CM	1.000% 00BPS 2028 JUN 20	400,000	3,847	8,610
CCP_CDX. SP UL CDX.NA.IG.43 CM	REC 100BPS 2029 DEC 20	20,200,000	453,183	451,228
CCP_CDX. SP UL CDX.NA.IG.43_V1	REC 100BPS 2029 DEC 20	10,370,000	242,454	231,645
CCP_CDX. SP UL CDX.EMS34V1-5Y	1.000% 00BPS 2025 DEC 20	460,000	0	(337)
CCP_IRFS. P CPURNSA US CPI URBA	REC 2.03% 2025 SEP 23	1,100,000	0	(5,017)
CCP_IRFS. P CPURNSA US CPI URBA	REC 2.21% 2025 OCT 07	1,704,000	0	(5,081)
CCP_IRFS. P USA-CPI-U 1Y CME	REC 2.38% 2025 OCT 15	1,000,000	0	(1,437)
CCP_IRS. P USD-SOFR-COMPOUND C	REC 3.09% 2034 FEB 13	8,000,000	0	(595,720)
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 2.87% 2054 FEB 13	4,900,000	94,079	906,033
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 4.16% 2025 MAR 31	262,800,000	235,857	181,519
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 4.25% 2025 DEC 20	14,140,000	44,298	(8,683)
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 4.25% 2025 DEC 20	25,100,000	0	(14,313)
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 3.75% 2033 JUN 20	15,100,000	1,211	335,394
CCP_IRS. R USD-SOFR-COMPOUND C	PAY 3.5% 2054 JUN 20	9,900,000	439,667	754,384
CCP_OIS. P USD-SOFR-COMPOUND 1	REC 4.5% 2027 MAY 13	14,985,000	5,584	138,913

See Independent Auditor's Report on Supplementary Information Required by the Department Of Labor's Rules and Regulations for Reporting and Disclosure Under the Employee Retirement Income Security Act of 1974.

CCP_OIS. P USD-SOFR-COMPOUND 1	REC 5.11% 2025 MAY 17	15,665,000	0	41,271
CCP_OIS. P USD-SOFR-OIS COMPOU	REC 3.81% 2049 DEC 16	2,405,000	0	(82,940)
CCP_OIS. R USD-SOFR-COMPOUND 1	PAY 4.81% 2025 AUG 31	9,680,000	0	(32,387)
CCP_OIS. R USD-SOFR-COMPOUND 1	PAY 4.7% 2026 SEP 25	440,000	81	(4,306)
CCP_OIS. R USD-SOFR-COMPOUND 1	PAY 1.35% 2054 MAY 11	615,000	280,581	273,253
CCP_OIS. R USD-SOFR-COMPOUND 1	PAY 4.25% 2029 MAY 13	9,325,000	0	(75,127)
CCP_OIS. R USD-SOFR-COMPOUND 1	PAY 4.67% 2026 MAY 17	8,025,000	0	(55,789)
CCP_OIS. R USD-SOFR-OIS COMPOU	PAY 3.72% 2054 DEC 16	2,130,000	16,510	79,239
CDS. SP UL COLOM	R 100BPS 2027 JUN 20	600,000	0	(2,783)
CDS. SP UL COLOM	R 100BPS 2027 DEC 20	100,000	0	(957)
CDS. SP UL REPUBLIC OF COLOMBI	R 100BPS 2027 JUN 20	500,000	0	(2,319)
CDS. SP UL REPUBLIC OF COLOMBI	R 100BPS 2027 DEC 20	200,000	0	(1,915)
CDS. SP UL REPUBLIC OF SOUTH A	R 100BPS 2026 DEC 20	900,000	0	3,328
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	206,481	252,189	227,453
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	201,790	246,460	222,286
CHILE GOVERNMENT INTERNATIONAL	3.500% 01/31/2034 DD 01/31/22	900,000	899,515	773,766
COLOMBIA GOVERNMENT INTERNATIO	3.250% 04/22/2032 DD 04/22/21	1,860,000	1,728,183	1,423,830
CORP ANDINA DE FOMENTO	5.000% 01/24/2029 DD 01/24/24	315,000	314,052	316,043
FLORIDA ST BRD OF ADMIN FIN CO	5.526% 07/01/2034 DD 05/01/24	3,400,000	3,432,503	3,434,068
GOLDEN ST TOBACCO SECURITIZATI	3.000% 06/01/2046 DD 10/07/21	355,000	355,000	329,770
GOLDEN ST TOBACCO SECURITIZATI	2.587% 06/01/2029 DD 12/15/21	1,300,000	1,300,000	1,175,187
ILLINOIS ST	6.630% 02/01/2035 DD 02/04/10	3,257,692	3,418,231	3,377,022
ILLINOIS ST	6.725% 04/01/2035 DD 04/26/10	3,553,846	3,731,574	3,696,995
ILLINOIS ST	7.350% 07/01/2035 DD 07/21/10	4,026,786	4,315,225	4,293,158
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028 DD 12/11/17	290,000	318,275	276,828
JAPAN BANK FOR INTERNATIONAL C	2.875% 04/14/2025 DD 04/14/22	5,980,000	5,832,371	5,952,552
JOBOSHO BEVERAGE SYS STWD LIQ	2.833% 01/01/2038 DD 02/05/20	205,000	205,000	162,758
KOREA NATIONAL OIL CORP 144A	4.750% 04/03/2026 DD 04/03/23	200,000	198,908	199,732
MARYLAND ST ECON DEV CORP	5.433% 05/31/2056 DD 08/20/24	325,000	325,000	312,231
MEXICO GOVERNMENT INTERNATIONA	4.875% 05/19/2033 DD 08/19/22	957,000	929,751	856,525
MUN ELEC AUTH OF GEORGIA	6.655% 04/01/2057 DD 03/12/10	187,000	194,293	200,610
NEW YORK NY	5.985% 12/01/2036 DD 12/17/09	4,600,000	4,940,860	4,705,340
NEW YORK NY	5.094% 10/01/2049 DD 10/16/24	155,000	155,000	146,959
NEW YORK NY	5.114% 10/01/2054 DD 10/16/24	240,000	240,000	227,090
NEW YORK ST URBAN DEV CORP REV	2.227% 03/15/2033 DD 06/25/20	1,100,000	1,100,000	892,716
NEWPORT BEACH CA COPS	7.168% 07/01/2040 DD 11/30/10	195,000	202,209	216,019
NEWPORT BEACH CA COPS	7.168% 07/01/2040 DD 11/30/10	195,000	249,933	216,019
OMAN GOVERNMENT INTERNATI 144A	4.750% 06/15/2026 DD 06/15/16	817,000	810,647	808,544
PANAMA GOVERNMENT INTERNATIONA	7.125% 01/29/2026 DD 11/29/05	200,000	250,600	202,600
PENNSYLVANIA ST TURNPIKE COMMI	5.511% 12/01/2045 DD 09/10/10	135,000	190,818	130,793
PERUVIAN GOVERNMENT INTERNATIO	5.375% 02/08/2035 DD 08/08/24	517,000	516,633	496,413
PERUVIAN GOVERNMENT INTERNATIO	5.375% 02/08/2035 DD 08/08/24	2,700,000	2,709,999	2,592,486
PHILIPPINE GOVERNMENT INTERNAT	6.375% 10/23/2034 DD 10/23/09	100,000	142,256	107,550
PROVINCE OF ALBERTA CANADA	4.500% 01/24/2034 DD 01/24/24	5,200,000	5,183,460	5,027,412
PROVINCE OF QUEBEC CANADA	4.500% 09/08/2033 DD 09/08/23	4,900,000	4,884,906	4,760,448
PROVINCE OF QUEBEC CANADA	4.250% 09/05/2034 DD 09/05/24	8,000,000	7,984,265	7,566,240
QATAR GOVERNMENT INTERNAT REGS	5.103% 04/23/2048	200,000	213,791	189,750
ROMANIAN GOVERNMENT INTER 144A	5.750% 03/24/2035 DD 09/24/24	1,200,000	1,191,678	1,070,748
SVENSK EXPORTKREDIT AB	VAR RT 05/05/2027 DD 11/05/24	900,000	913,833	913,257
SVENSK EXPORTKREDIT AB	VAR RT 08/03/2026 DD 08/03/22	1,500,000	1,519,395	1,514,940
TOBACCO SETTLEMENT FIN AUTH WV	2.701% 06/01/2030 DD 10/28/20	600,000	600,000	522,084
UNIV OF MICHIGAN MI	2.437% 04/01/2040 DD 06/16/20	295,000	295,000	210,453
UNIV OF MINNESOTA MN	4.048% 04/01/2052 DD 04/19/22	360,000	360,000	292,151
UNIV OF VIRGINIA VA UNIV REVEN	2.584% 11/01/2051 DD 07/21/21	465,000	465,000	283,148
COMMIT TO PUR FNMA SF MTG	2.000% 11/01/2054 DD 11/01/24		4,624,097	4,550,037
COMMIT TO PUR FNMA SF MTG	4.000% 11/01/2054 DD 11/01/24		326,690	330,083
COMMIT TO PUR FNMA SF MTG	5.000% 09/01/2054 DD 09/01/24		17,882	17,981
COMMIT TO PUR FNMA SF MTG	5.500% 10/01/2039 DD 10/01/24		654,448	651,224
COMMIT TO PUR FNMA SF MTG	5.500% 11/01/2054 DD 11/01/24		1,375,006	1,384,475
COMMIT TO PUR FNMA SF MTG	6.000% 01/01/2040 DD 01/01/25		1,292,135	1,291,056
COMMIT TO PUR FNMA SF MTG	6.000% 11/01/2039 DD 11/01/24		34,679	34,677
COMMIT TO PUR FNMA SF MTG	6.000% 11/01/2054 DD 11/01/24		1,007	1,011
COMMIT TO PUR FNMA SF MTG	6.500% 11/01/2054 DD 11/01/24		468,103	467,460
COMMIT TO PUR GNMA II JUMBOS	2.500% 10/20/2054 DD 10/01/24		865	847
COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2055 DD 01/01/25		2,875,503	2,872,082
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2055 DD 01/01/25		3,283,055	3,267,069
COMMIT TO PUR GNMA II JUMBOS	3.500% 11/20/2054 DD 11/01/24		1,549,785	1,570,908
COMMIT TO PUR GNMA II JUMBOS	4.000% 09/20/2054 DD 09/01/24		577,195	582,564
COMMIT TO PUR GNMA II JUMBOS	5.000% 11/20/2054 DD 11/01/24		347,837	350,852
COMMIT TO PUR GNMA II JUMBOS	6.000% 10/20/2054 DD 10/01/24		2,022,220	2,009,880
COMMIT TO PUR GNMA II JUMBOS	6.000% 11/20/2054 DD 11/01/24		1,422,259	1,426,614
COMMIT TO PUR GNMA II JUMBOS	6.500% 10/20/2054 DD 10/01/24		48,035	47,829
COMMIT TO PUR GNMA II JUMBOS	2.500% 01/20/2055 DD 01/01/25		14,540,343	14,270,463
US 10YR TREAS NTS FUTURE (CBT)	EXP MAR 25	(154)	-	156,523
US 10YR TREAS NTS FUTURE (CBT)	EXP MAR 25	1,466	-	(1,587,742)
US 10YR TREAS NTS FUTURE (CBT)	EXP MAR 25	130	-	(165,151)
US 10YR ULTRA FUTURE (CBT)	EXP MAR 25	(161)	-	256,508
US 10YR ULTRA FUTURE (CBT)	EXP MAR 25	40	-	(91,389)
US 10YR ULTRA FUTURE (CBT)	EXP MAR 25	(9)	-	16,031
US 10YR ULTRA FUTURE (CBT)	EXP MAR 25	(57)	-	86,472
US 10YR ULTRA FUTURE (CBT)	EXP MAR 25	39	-	(12,797)
US 2YR TREAS NTS FUT (CBT)	EXP MAR 25	162	-	(16,084)
US 2YR TREAS NTS FUT (CBT)	EXP MAR 25	(92)	-	(8,625)
US 2YR TREAS NTS FUT (CBT)	EXP MAR 25	196	-	(23,078)
US 2YR TREAS NTS FUT (CBT)	EXP MAR 25	90	-	(7,514)
US 2YR TREAS NTS FUT (CBT)	EXP MAR 25	148	-	(25,664)
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 25	4	-	(406)
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 25	(439)	-	195,492
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 25	551	-	(495,374)

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US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 25	244	-	(137,250)
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 25	180	-	(112,068)
US TREAS BD FUTURE (CBT)	EXP MAR 25	(34)	-	89,250
US TREAS BD FUTURE (CBT)	EXP MAR 25	13	-	(6,094)
US TREAS BD FUTURE (CBT)	EXP MAR 25	80	-	(252,214)
US ULTRA BOND (CBT)	EXP MAR 25	54	-	(214,162)
US ULTRA BOND (CBT)	EXP MAR 25	(60)	-	231,026
US ULTRA BOND (CBT)	EXP MAR 25	28	-	(188,757)
		653,145,569		648,989,469
		11,755,441,451		17,564,314,381



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

NEAP-CONSOLIDATION - EAPG00010000

1/1/2024 - 12/31/2024

NATIONAL ELECTRICAL ANNUITY PL

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00131LAQ8	AIA GROUP LTD 144A 5.375% 04/05/2034 DD 04/05/24	1,246,000.000	-1,234,611.56	1,269,524.48
00218TAA2	ARZ TRUST 2024-BIL BILT A 144A 5.772% 06/11/2029 DD 05/01/24	500,000.000	-499,964.95	508,925.78
01021NAA0	SVENSK EXPORTKREDIT AB 4.250% 02/01/2029 DD 02/01/24	3,195,000.000	-3,190,015.80	3,157,439.67
01566MAD7	ALGOMA STEEL INC 144A 9.125% 04/15/2029 DD 04/05/24	1,580,000.000	-1,580,000.00	1,556,300.00
01626PAU0	ALIMENTATION COUCHE-TARD 144A 5.267% 02/12/2034 DD 02/12/24	300,000.000	-300,000.00	298,110.00
01973KAH9	ALLISON TRANSMISSION 3/24 COV- 0.000% 03/03/2031 DD 02/15/24	1,550,000.000	-1,550,000.00	1,561,625.00
02582JKF6	AMERICAN EXPRESS CREDIT AC 2 A 5.240% 04/15/2031 DD 04/23/24	2,025,000.000	-2,024,530.61	2,078,735.15
05493XAE0	BAHA TRUST 2024-MAR MAR B 144A VAR RT 12/10/2029 DD 12/01/24	930,000.000	-929,999.90	960,442.97
05523RAL1	BAE SYSTEMS PLC 144A 5.300% 03/26/2034 DD 03/26/24	1,223,000.000	-1,216,530.33	1,212,164.22
05548WAA5	BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18	1,740,000.000	-1,652,175.00	1,639,950.00
05553WAE9	BBCMS MORTGAGE TRUST 20 C21 A5 VAR RT 09/15/2056 DD 10/01/23	1,290,000.000	-1,408,938.00	1,369,314.84
05565ECS2	BMW US CAPITAL LLC 144A 4.850% 08/13/2031 DD 08/13/24	753,000.000	-750,921.72	759,400.50
05571AAY1	BPCE SA 144A VAR RT 05/30/2035 DD 05/30/24	606,000.000	-610,525.98	609,970.36
05591F2V1	BNG BANK NV 144A 4.250% 01/25/2029 DD 01/25/24	5,454,000.000	-5,453,290.98	5,408,353.57
05604FAJ4	BWAY 2013-1515 MOR 1515 B 144A 3.473% 03/10/2033 DD 03/01/13	2,070,000.000	-1,918,631.25	1,945,800.00
05609VAL9	BX COMMERCIAL MORT VOLT D 144A VAR RT 09/15/2036 DD 09/29/21	1,678,762.000	-1,652,531.34	1,651,482.12
05610MAE2	BX COMMERCIAL MORT CSMO D 144A VAR RT 06/15/2027 DD 06/15/22	380,000.000	-381,900.00	381,662.50
05612TAA3	BX TRUST 2024-VLT4 VLT4 A 144A VAR RT 07/15/2029 DD 06/18/24	1,000,000.000	-997,656.25	1,001,484.38
06406RBV8	BANK OF NEW YORK MELLON CORP/T VAR RT 03/14/2030 DD 03/14/24	810,000.000	-810,000.00	835,587.90
08162BBE1	BENCHMARK 2019-B11 MORT B11 A5 3.542% 05/15/2052 DD 06/01/19	1,435,000.000	-1,338,305.66	1,336,007.42
08181JAH5	BENEFIT STREET PA 5BA A1R 144A VAR RT 07/20/2037 DD 06/13/24	2,610,000.000	-2,610,000.00	2,629,705.50
081927AE5	BENCHMARK 2024-V6 MORTGA V6 AS 6.384% 03/15/2029 DD 03/01/24	1,000,000.000	-1,029,999.80	1,013,696.87
09626YAN0	BLUEMOUNTAIN CLO 2 2A A1R 144A VAR RT 10/22/2030 DD 10/23/17	0.000	0.00	-66,725.06
09659W2X1	BNP PARIBAS SA 144A VAR RT 02/20/2035 DD 02/20/24	1,136,000.000	-1,136,000.00	1,208,794.88
097023DL6	BOEING CO/THE 144A 6.528% 05/01/2034 DD 05/01/24	1,605,000.000	-1,708,764.30	1,724,520.00
097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24	1,290,000.000	-1,290,000.00	1,372,517.21
110122EM6	BRISTOL-MYERS SQUIBB CO VAR RT 02/20/2026 DD 02/22/24	310,000.000	-310,000.00	310,947.05
12532BAG2	CFCRE COMMERCIAL MORTGAGE C7 C VAR RT 12/10/2054 DD 12/01/16	1,210,000.000	-1,064,043.75	1,113,317.01
12551RAA6	CIFC FUNDING 2018-I 1A A 144A VAR RT 04/18/2031 DD 03/13/18	803,283.614	-803,845.92	805,171.33
14448CBD5	CARRIER GLOBAL CORP 6.200% 03/15/2054 DD 11/30/23	413,000.000	-412,318.55	450,170.00
16160DAA1	CHASE HOME LENDING M 1 A2 144A VAR RT 01/25/2055 DD 01/01/24	1,070,944.258	-1,080,649.69	1,071,917.28
16411RAL3	CHENIERE ENERGY INC 144A 5.650% 04/15/2034 DD 03/19/24	815,000.000	-813,280.35	818,594.15
17275RBU5	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	1,660,000.000	-1,653,326.80	1,673,379.60
20602DAA9	CONCENTRIX CORP 6.650% 08/02/2026 DD 08/02/23	365,000.000	-372,686.90	369,947.45
23347AAG6	DLLMT 2024-1 LLC 1A A4 144A 4.980% 04/20/2032 DD 08/14/24	1,350,000.000	-1,349,995.28	1,355,589.84
24703GAB0	DELL EQUIPMENT FINAN 2 A2 144A 5.840% 01/22/2029 DD 06/22/23	1,009,971.586	-1,012,220.35	1,010,247.75
25159MBD8	DEVELOPMENT BANK OF JAPAN 144A 1.250% 10/20/2026 DD 10/20/21	1,912,000.000	-1,750,684.56	1,737,247.95
25278XAX7	DIAMONDBACK ENERGY INC 5.200% 04/18/2027 DD 04/18/24	235,000.000	-234,896.60	235,984.65
25278XAZ2	DIAMONDBACK ENERGY INC 5.400% 04/18/2034 DD 04/18/24	845,000.000	-835,859.93	840,901.75



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

NEAP-CONSOLIDATION - EAPG00010000

1/1/2024 - 12/31/2024

NATIONAL ELECTRICAL ANNUITY PL

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
29286DAA3	ENGIE SA 144A 5.250% 04/10/2029 DD 04/10/24	480,000.000	-478,334.40	487,358.80
30227FAL4	EXTENDED STAY AMERI ESH E 144A VAR RT 07/15/2038 DD 07/08/21	1,956,507.313	-1,955,895.88	1,956,278.01
30334RAG9	FS COMMERCIAL MORT 4SZN D 144A VAR RT 11/10/2039 DD 11/01/23	1,270,000.000	-1,317,476.17	1,319,014.06
345279AE3	FORD CREDIT AUTO LEASE TR B A4 4.990% 01/15/2028 DD 07/23/24	1,895,000.000	-1,894,797.61	1,908,324.22
35564KKY4	FREDDIE MAC STACR DNA6 M2 144A VAR RT 10/25/2041 DD 10/29/21	1,147,000.000	-1,145,566.25	1,152,018.13
36268GAD7	GM FINANCIAL CONSUMER AUT 1 A3 4.850% 12/18/2028 DD 01/17/24	2,030,000.000	-2,029,591.77	2,018,501.95
36320MAL2	GALAXY XX CLO LTD 20A AR 144A VAR RT 04/20/2031 DD 03/14/18	659,458.270	-659,590.17	660,249.62
36831BAB0	GCAT 2024-INV1 T INV1 1A2 144A VAR RT 01/25/2054 DD 01/01/24	1,273,323.012	-1,254,223.16	1,250,442.99
39152MAJ4	GREAT WOLF TRUST 2 WOLF E 144A VAR RT 03/15/2039 DD 03/15/24	2,395,000.000	-2,391,487.50	2,411,839.84
40424UAA5	HLTN COMMERCIAL MO DPLO A 144A VAR RT 06/15/2041 DD 06/06/24	1,160,000.000	-1,157,099.30	1,158,187.50
40444MAE1	HPEFS EQUIPMENT TRU 2A A3 144A 5.360% 10/20/2031 DD 06/26/24	1,315,000.000	-1,314,959.50	1,340,067.19
44891ADC8	HYUNDAI CAPITAL AMERICA 144A 5.300% 06/24/2029 DD 06/24/24	315,000.000	-314,451.90	324,623.25
458140CN8	INTEL CORP 5.000% 02/21/2031 DD 02/21/24	803,000.000	-800,052.99	793,323.85
45828Q2D8	INTER-AMERICAN INVESTMENT CORP 4.250% 02/14/2029 DD 02/14/24	5,335,000.000	-5,321,235.70	5,180,151.63
471068AZ9	JAPAN FINANCE ORGANIZATIO 144A 5.000% 04/23/2029 DD 04/23/24	6,894,000.000	-6,913,918.23	7,118,180.75
47109LAA2	JAPAN INTERNATIONAL COOPERATIO 2.125% 10/20/2026 DD 10/20/16	3,178,000.000	-2,975,853.76	2,967,139.70
50048MDM9	KOMMUNALBANKEN AS 144A 4.250% 01/24/2029 DD 01/24/24	4,812,000.000	-4,810,075.20	4,803,581.57
53218DAJ7	LIFE 2022-BMR MORT BMR2 D 144A VAR RT 05/15/2039 DD 05/24/22	1,915,000.000	-1,827,796.87	1,765,390.63
595017BE3	MICROCHIP TECHNOLOGY INC 5.050% 03/15/2029 DD 03/07/24	380,000.000	-379,327.40	376,135.40
595112CD3	MICRON TECHNOLOGY INC 5.300% 01/15/2031 DD 01/12/24	676,000.000	-675,526.80	700,410.36
60687YDE6	MIZUHO FINANCIAL GROUP INC VAR RT 05/26/2035 DD 02/26/24	1,620,000.000	-1,619,867.00	1,675,805.20
639057AQ1	NATWEST GROUP PLC VAR RT 12/31/2049 DD 05/10/24	755,000.000	-755,000.00	761,225.00
64832BAC9	NEW RESIDENTIAL M NQM2 A1 144A VAR RT 09/25/2064 DD 08/01/24	1,830,000.000	-1,829,975.66	1,836,505.08
65345YAA0	NIAGARA ENERGY SAC 144A 5.746% 10/03/2034 DD 10/03/24	451,000.000	-451,000.00	453,975.63
68233JCT9	ONCOR ELECTRIC DELIVERY C 144A 5.550% 06/15/2054 DD 06/21/24	1,580,000.000	-1,579,336.40	1,639,645.00
68245HAE4	ONE MARKET PLAZA T 1MKT C 144A 4.016% 02/10/2032 DD 02/01/17	770,000.000	-677,600.00	668,576.56
68329AAQ1	ONTARIO TEACHERS' FINANCE 144A 4.625% 04/10/2029 DD 04/10/24	5,417,000.000	-5,393,598.56	5,520,440.76
723484AL5	PINNACLE WEST CAPITAL CORP VAR RT 06/10/2026 DD 06/10/24	2,400,000.000	-2,400,000.00	2,409,391.20
72941KAA4	PLUSPETROL CAMISEA SA / P 144A 6.240% 07/03/2036 DD 07/03/24	876,000.000	-875,334.24	900,995.75
744448DA6	PUBLIC SERVICE CO OF COLORADO 5.750% 05/15/2054 DD 04/04/24	2,060,000.000	-2,054,788.20	2,177,214.00
74938KAA5	RCKT MORTGAGE TR CES5 A1A 144A VAR RT 08/25/2044 DD 07/01/24	489,210.233	-492,771.38	499,478.33
74938QAA2	RCKT MORTGAGE TRU INV1 A1 144A VAR RT 06/25/2054 DD 06/01/24	815,279.587	-822,668.06	828,527.88
753917AB9	RATE MORTGAGE TRUST J2 A2 144A VAR RT 07/25/2054 DD 07/01/24	1,146,692.862	-1,133,792.56	1,139,346.86
75410PAA8	RATE MORTGAGE TRUST J1 A1 144A VAR RT 07/25/2054 DD 06/01/24	1,887,153.127	-1,869,461.08	1,896,280.02
77936F103	ROVER GROUP INC	8,891.000	-97,640.08	97,801.00
78392BAH0	SK HYNIX INC 144A 5.500% 01/16/2029 DD 01/16/24	812,000.000	-808,329.76	821,760.24
81748EAB2	SEQUOIA MORTGAGE TRU 7 A2 144A VAR RT 08/25/2054 DD 07/01/24	600,062.245	-596,593.16	601,867.12
83368RBY7	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24	780,000.000	-780,000.00	776,737.95
83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	1,500,000.000	-1,493,625.00	1,505,337.70



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

NEAP-CONSOLIDATION - EAPG00010000

1/1/2024 - 12/31/2024

NATIONAL ELECTRICAL ANNUITY PL

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
87166PAL5	SYNCHRONY CARD FUNDING LL A2 A 5.740% 10/15/2029 DD 11/15/23	1,130,000.000	-1,154,939.45	1,156,881.64
89236TME2	TOYOTA MOTOR CREDIT CORP VAR RT 05/15/2026 DD 05/16/24	1,210,000.000	-1,210,000.00	1,211,541.54
92348KDB6	VERIZON MASTER TRUST 5 A 144A 5.000% 06/21/2032 DD 06/28/24	2,305,000.000	-2,350,109.57	2,341,195.70
92839HAA4	VISTA POINT SECUR CES1 A1 144A VAR RT 05/25/2054 DD 04/01/24	618,963.840	-618,957.54	627,087.74
92943PAA9	WB COMMERCIAL MORTGA HQ A 144A VAR RT 03/15/2040 DD 03/01/24	1,532,067.799	-1,538,044.35	1,537,679.88
92943PAE1	WB COMMERCIAL MORTGA HQ C 144A VAR RT 03/15/2040 DD 03/01/24	995,000.000	-999,353.13	990,335.94
931427AW8	WALGREENS BOOTS ALLIANCE INC 8.125% 08/15/2029 DD 08/12/24	985,000.000	-985,000.00	1,000,278.75
95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	2,007,000.000	-2,007,000.00	1,996,302.69
981464HU7	WORLD FINANCIAL NETWORK CR B A 4.620% 05/15/2031 DD 08/13/24	725,000.000	-724,982.38	722,394.53
99F106F4A	US 10YR ULTRA FUTURE (CBT) EXP JUN 24	241.000	0.00	310,185.30
99F106I4A	US 10YR ULTRA FUTURE (CBT) EXP SEP 24	190.000	0.00	-262,490.18
99F106L4A	US 10YR ULTRA FUTURE (CBT) EXP DEC 24	345.000	0.00	1,438,391.73
99F133F4A	US LONG BOND FUTURE (CBT) EXP JUN 24	74.000	0.00	98,024.19
99F133I4A	US TREAS BD FUTURE (CBT) EXP SEP 24	57.000	0.00	-113,473.51
99F133L4A	US TREAS BD FUTURE (CBT) EXP DEC 24	5.000	0.00	336,997.00
99F1379EP	US 10YR NOTE FUT (CBT) JUN 24 CALL JUN 24 110.500 ED 052424	109.000	-102,329.20	13,483.30
99F1389HJ	US 10YR NOTE FUT SEP 24 CALL SEP 24 112.00 ED 08/23/24	86.000	33,484.10	-47.30
99F1389TV	US 10YR FUTURE SEP 24 PUT SEP 24 109.500 ED 08/23/24	86.000	-47,141.76	20,046.60
99F139F4A	US 10YR NOTE FUTURE (CBT) EXP JUN 24	2,090.000	0.00	-2,316,277.01
99F139I4A	US 10YR NOTE FUTURE (CBT) EXP SEP 24	1,637.000	0.00	6,756,800.08
99F139L4A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 24	1,947.000	0.00	-6,479,898.81
99F183F4A	US 5YR NOTE FUTURE (CBT) EXP JUN 24	546.000	0.00	-106,237.26
99F183I4A	US 5YR NOTE FUTURE (CBT) EXP SEP 24	99.000	0.00	-160,117.87
99F183L4A	US 5YR TREAS NTS FUTURE (CBT) EXP DEC 24	735.000	0.00	-756,967.10
99F207J4A	FED FUND 30DAY FUTURE (CBT) EXP OCT 24	28.000	0.00	-13,417.74
99F217F4A	US 2YR NOTE FUTURE (CBT) EXP JUN 24	847.000	0.00	-868,472.51
99F217I4A	US 2YR NOTE FUTURE (CBT) EXP SEP 24	880.000	0.00	2,004,327.96
99F217L4A	US 2YR TREAS NTS FUT (CBT) EXP DEC 24	1,155.000	0.00	-1,650,132.83
99F700F4A	US ULTRA BOND (CBT) EXP JUN 24	326.000	0.00	-477,189.57
99F700I4A	US ULTRA BOND FUTURE (CBT) EXP SEP 24	332.000	0.00	2,630,595.49
99F700L4A	US ULTRA BOND FUTURE (CBT) EXP DEC 24	547.000	0.00	-3,737,514.75
99ZB11P26	MERRILL LYNCH REV REPO 5.370% 03/01/2024 DD 02/29/24	14,100,000.000	-14,100,000.00	14,100,000.00
99ZB12DX9	DEUTSCHE BK FINL REV REPO 5.360% 03/04/2024 DD 03/01/24	14,100,000.000	-14,100,000.00	14,100,000.00
99ZB278V7	DEUTSCHE BK FINL REV REPO 5.350% 05/07/2024 DD 05/06/24	3,600,000.000	-3,600,000.00	3,600,000.00
99ZB28266	DEUTSCHE BK FINL REV REPO 5.350% 05/08/2024 DD 05/07/24	3,500,000.000	-3,500,000.00	3,500,000.00
99ZB29Y93	DEUTSCHE BK FINL REV REPO 5.350% 05/09/2024 DD 05/08/24	3,500,000.000	-3,500,000.00	3,500,000.00
99ZB37CK5	MERRILL LYNCH REV REPO 5.320% 07/01/2024 DD 06/28/24	5,500,000.000	-5,500,000.00	5,500,000.00
99ZB4TQ62	DEUTSCHE BK FINL REV REPO 5.450% 08/01/2024 DD 07/31/24	12,500,000.000	-12,500,000.00	12,500,000.00
99ZB5PJM2	DEUTSCHE BK FINL REV REPO 5.390% 09/17/2024 DD 09/16/24	3,500,000.000	-3,500,000.00	3,500,000.00



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

NEAP-CONSOLIDATION - EAPG00010000

1/1/2024 - 12/31/2024

NATIONAL ELECTRICAL ANNUITY PL

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
G10367AH6	BERMUDA GOVERNMENT INTERN REGS 5.000% 07/15/2032 DD 07/15/22	362,000.000	-349,330.00	350,235.00
N3313EAB6	AMAYA/FLUTTER COV-LT TLB3 0.000% 11/25/2030 DD 11/24/23	906,666.670	-904,155.34	911,427.09
NA9QR2H22	CCP_IRS._R USD-SOFR-COMPOUND C PAY 4.76% 2026 JAN 18	7,400,000.000	0.01	-13,864.34
NA9QR2HY2	CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.76% 2026 JAN 18	7,400,000.000	-0.01	0.01
NA9QR2LA9	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.8% 2026 APR 18	3,900,000.000	-0.01	0.01
NA9QR2LB7	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.8% 2026 APR 18	3,900,000.000	0.01	-50,336.60
NA9QR71Q5	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.27% 2026 MAY 15	3,950,000.000	-0.01	0.01
NA9QR71R3	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.27% 2026 MAY 15	3,950,000.000	0.01	-11,448.84
NA9QR7Y71	CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.7% 2026 FEB 15	3,950,000.000	-0.01	0.01
NA9QR7Y89	CCP_IRS._R USD-SOFR-COMPOUND C PAY 4.7% 2026 FEB 15	3,950,000.000	0.01	-6,004.67
NA9QR7Y97	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.7% 2026 FEB 15	3,550,000.000	-14,321.32	0.01
NA9QR7ZA3	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.7% 2026 FEB 15	3,550,000.000	0.01	-0.01
NA9QRB368	CCP_CDX. SP UL CDX.NA.IG.41_V1 REC 100BPS 2028 DEC 20	11,920,000.000	-224,682.35	239,586.18
NA9QRB376	CCP_CDX._SP UL CDX.NA.IG.41_V1 REC 100BPS 2028 DEC 20	11,920,000.000	0.01	-0.03
NA9QSBD33	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.76% 2033 NOV 15	1,900,000.000	-0.01	0.01
NA9QSBD41	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.76% 2033 NOV 15	1,900,000.000	0.01	-15,592.86
NA9QSBNG3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.8% 2033 NOV 15	1,000,000.000	-0.01	0.01
NA9QSBNH1	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.8% 2033 NOV 15	1,000,000.000	0.01	-11,018.45
NA9QSFJE4	CCP_CDX. SP UL CDX.NA.IG.42_V1 REC 100BPS 2029 JUN 20	20,400,000.000	-445,031.64	461,717.91
NA9QSFJF1	CCP_CDX._SP UL CDX.NA.IG.42_V1 REC 100BPS 2029 JUN 20	20,400,000.000	0.27	-0.58
NA9QSFJT1	CCP_CDX. SP UL CDX.NA.IG.42_V1 REC 100BPS 2029 JUN 20	42,130,000.000	-885,540.00	917,956.59
NA9QSFJU8	CCP_CDX._SP UL CDX.NA.IG.42_V1 REC 100BPS 2029 JUN 20	42,130,000.000	0.12	-0.27
NA9QSFVQ3	CCP_CDX. SP UL ITRAXX_ASIA_EX_REC 100BPS 2029 JUN 20	250,000.000	-0.01	480.42
NA9QSFVR1	CCP_CDX._SP UL ITRAXX_ASIA_EX_REC 100BPS 2029 JUN 20	250,000.000	113.93	-0.01
P2867KAL0	COLBUN SA REGS 3.150% 01/19/2032 DD 10/19/21	1,431,000.000	-1,205,617.50	1,177,361.75
Y7141BAB9	FREEPOR T INDONESIA PT REGS 5.315% 04/14/2032 DD 04/14/22	915,000.000	-887,550.00	910,882.50

NATIONAL ELECTRICAL ANNUITY PLAN
Schedule H - Line 4j - Schedule of Reportable Transactions
EIN: 52-6132372
Plan No: 001
Year Ended December 31, 2024

(a) Identity of Party Involved	(b) Description of Asset (including interest rate and maturity in case of a loan)			(c) Purchase Price	(c) Selling Price	(e) Lease Rental	(f) Cost of Asset	(g) Current Value of Asset on the Transaction Date	(i) Net Gain
<u>Single Transactions In Excess of Five Percent:</u>									
None									
<u>Series of Transactions:</u>									
26,242,242	US TREAS-CPI INFLAT	0.500% 01/15/2028 DD01/15/18	TRANSACTION COUNT 1	25,118,912	-	N/A	-	-	-
637,238,761	US TREAS-CPI INFLAT	0.500% 01/15/2028 DD01/15/18	TRANSACTION COUNT 29	609,701,748	-	N/A	-	-	-
655,329,753	US TREAS-CPI INFLAT	0.500% 01/15/2028 DD01/15/18	TRANSACTION COUNT 29	-	626,562,976	N/A	626,501,089	-	61,887
27,500,000	US TREASURY NOTE	3.875% 08/15/2033 DD 08/15/23	TRANSACTION COUNT 1	26,293,826	-	N/A	-	-	-
538,400,000	US TREASURY NOTE	3.875% 08/15/2033 DD 08/15/23	TRANSACTION COUNT 67	-	529,937,620	N/A	530,978,871	-	(1,041,251)
552,600,000	US TREASURY NOTE	3.875% 08/15/2033 DD 08/15/23	TRANSACTION COUNT 86	544,708,649	-	N/A	-	-	-
379,080,454	EB TEMP INV FD	1.147% 12/31/2049 DD 11/01/01	TRANSACTION COUNT 168	379,080,454	-	N/A	-	-	-
388,421,010	EB TEMP INV FD	1.147% 12/31/2049 DD 11/01/01	TRANSACTION COUNT 128	-	388,421,010	N/A	388,421,010	-	-

National Electrical Annuity Plan

EIN 52-6132372

Plan No. 001

Plan Year Ended December 31, 2024

Form 5500, Schedule H, Part IV, Line 4j
Schedule of Reportable Transactions

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

National Electrical Annuity Plan

EIN 52-6132372

Plan No. 001

Plan Year Ended December 31, 2024

**Form 5500, Schedule H, Part IV, Line 4i
Schedule of Assets (Held at End of Year)**

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

National Electrical Annuity Plan

EIN 52-6132372

Plan No. 001

Plan Year Ended December 31, 2024

Form 5500, Schedule H, Part IV, Line 4i

Schedule of Assets (Acquired and Disposed of Within Year)

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

National Electrical Annuity Plan

EIN 52-6132372

Plan No. 001

Plan Year Ended December 31, 2024

Form 5500, Schedule H, Part III

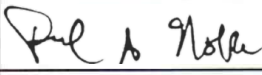
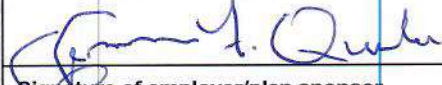
Financial Statements used to formulate IQPA's opinion

The entire report has been attached to the Accountant's Opinion

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 2024 This Form is Open to Public Inspection
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Part I Annual Report Identification Information			
For calendar plan year 2024 or fiscal plan year beginning		01/01/2024	and ending 12/31/2024
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) _____	
B This return/report is:	☐ the first return/report	☐ the final return/report	
	☐ an amended return/report	☐ a short plan year return/report (less than 12 months)	
C If the plan is a collectively-bargained plan, check here:	☒		
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 NATIONAL ELECTRICAL ANNUITY PLAN		1b Three-digit plan number (PN) ▶	001
		1c Effective date of plan	01/01/1974
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) TRUSTEES OF THE NATIONAL ELECTRICAL ANNUITY PLAN 2400 RESEARCH BLVD., SUITE 500 ROCKVILLE MD 20850-3266		2b Employer Identification Number (EIN) 52-6132372	2c Plan Sponsor's telephone number (301) 556-4300
		2d Business code (see instructions) 238210	

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		7/28/2025	PAUL A. NOBLE, UNION TRUSTEE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE		7/28/2025	DENNIS F. QUEBE, EMPLOYER TRUSTEE
	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	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:10%;">5</td> <td style="width:90%; text-align: right;">172,411</td> </tr> </table>	5	172,411																				
5	172,411																						
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td colspan="2" style="background-color: #cccccc; height: 20px;"></td> </tr> <tr> <td style="width:10%;">6a(1)</td> <td style="width:90%; text-align: right;">86,141</td> </tr> <tr> <td>6a(2)</td> <td style="text-align: right;">89,789</td> </tr> <tr> <td>6b</td> <td style="text-align: right;">830</td> </tr> <tr> <td>6c</td> <td style="text-align: right;">92,097</td> </tr> <tr> <td>6d</td> <td style="text-align: right;">182,716</td> </tr> <tr> <td>6e</td> <td style="text-align: right;">0</td> </tr> <tr> <td>6f</td> <td style="text-align: right;">182,716</td> </tr> <tr> <td>6g(1)</td> <td style="text-align: right;">172,411</td> </tr> <tr> <td>6g(2)</td> <td style="text-align: right;">182,716</td> </tr> <tr> <td>6h</td> <td></td> </tr> </table>			6a(1)	86,141	6a(2)	89,789	6b	830	6c	92,097	6d	182,716	6e	0	6f	182,716	6g(1)	172,411	6g(2)	182,716	6h	
6a(1)	86,141																						
6a(2)	89,789																						
6b	830																						
6c	92,097																						
6d	182,716																						
6e	0																						
6f	182,716																						
6g(1)	172,411																						
6g(2)	182,716																						
6h																							
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:10%;">7</td> <td style="width:90%; text-align: right;">1,876</td> </tr> </table>	7	1,876																				
7	1,876																						

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

2C 2F 2G 2T

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 8
- (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 2024 Form M-1 annual report. If the plan was not required to file the 2024 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 _____