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

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
- [X] a DFE (specify) M

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:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
INTEGRYS ENERGY GROUP MASTER RETIREMENT TRUST

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
WEC ENERGY GROUP, INC.

231 W. MICHIGAN STREET, P409
MILWAUKEE, WI 53203

2b Employer Identification Number (EIN)
45-6948361

2c Plan Sponsor's telephone number
414-221-3131

2d Business code (see instructions)
221100

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.	08/06/2025	LISA R. GEORGE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

WEC ENERGY GROUP, INC.

231 W. MICHIGAN STREET, P409
MILWAUKEE, WI 53203

3b Administrator's EIN
39-1391525

3c Administrator's telephone number
414-221-3131

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

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

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

9a Plan funding arrangement (check all that apply)
(1) ☐ Insurance
(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☐ Trust
(4) ☐ General assets of the sponsor

9b Plan benefit arrangement (check all that apply)
(1) ☐ Insurance
(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☐ Trust
(4) ☐ General assets of the sponsor

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

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

b General Schedules
(1) ☒ **H** (Financial Information)
(2) ☐ **I** (Financial Information – Small Plan)
(3) ☐ **A** (Insurance Information) – Number Attached 0
(4) ☒ **C** (Service Provider Information)
(5) ☒ **D** (DFE/Participating Plan Information)
(6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**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	**B** Three-digit plan number (PN) ▶
INTEGRYS ENERGY GROUP MASTER RETIREMENT TRUST	001

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
WEC ENERGY GROUP, INC.	45-6948361

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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(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)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 28	NONE	455599	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	302241	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ROBERT W. BAIRD & COMPANY

39-6037917

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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 31 49 70	NONE	260000	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)

WCM INVESTMENT MANAGEMENT

95-3046237

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	231840	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NUVEEN ASSET MANAGEMENT

27-4357327

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	171720	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALLSPRING

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	131746	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)

NEUBERGER & BERMAN

13-5521910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	109759	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RHUMBLINE ADVISERS

04-3118582

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	25680	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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
INTEGRYS ENERGY GROUP MASTER RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
WEC ENERGY GROUP, INC.

D Employer Identification Number (EIN)
45-6948361

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: CF WF US CORE FIXED INCOME FUND

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

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)
77-0607599-000	C	69685000

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INVT FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	30920000

a Name of MTIA, CCT, PSA, or 103-12 IE: MFB NT COLLECTIVE AGGREGATE BOND IN

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-029	C	59737000

a Name of MTIA, CCT, PSA, or 103-12 IE: MFB NT COLLECTIVE RUSSELL 1000 VALU

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-008	C	39972000

a Name of MTIA, CCT, PSA, or 103-12 IE: MFB NT COLLECTIVE S&P 500 INDEX FUN

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-001	C	170165000

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name	WEC ENERGY GROUP RETIREMENT PLAN FOR WISCONSIN PUBLIC SERVICE CORPORATION		
b Name of plan sponsor	WEC ENERGY GROUP, INC.	**c** EIN-PN	39-1391525-002
a Plan name	WEC ENERGY GROUP RETIREMENT PLAN FOR MICHIGAN GAS UTILITIES CORPORATION		
b Name of plan sponsor	WEC ENERGY GROUP, INC.	**c** EIN-PN	39-1391525-052
a Plan name	WEC ENERGY GROUP RETIREMENT PLAN FOR MINNESOTA ENERGY RESOURCES CORPORATION		
b Name of plan sponsor	WEC ENERGY GROUP, INC.	**c** EIN-PN	39-1391525-053
a Plan name	WEC ENERGY GROUP RETIREMENT PLAN FOR PGL AND NSG		
b Name of plan sponsor	WEC ENERGY GROUP, INC.	**c** EIN-PN	39-1391525-054
a Plan name	WEC ENERGY GROUP RETIREMENT PLAN FOR WEC BUSINESS SERVICES		
b Name of plan sponsor	WEC ENERGY GROUP, INC.	**c** EIN-PN	39-1391525-055
a Plan name	WEC ENERGY GROUP RETIREMENT PLAN FOR INTEGRYS HOLDING		
b Name of plan sponsor	WEC ENERGY GROUP, INC.	**c** EIN-PN	39-1391525-056
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

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
INTEGRYS ENERGY GROUP MASTER RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
WEC ENERGY GROUP, INC.

D Employer Identification Number (EIN)
45-6948361

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	5219000	6240000
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1000	500000
(2) U.S. Government securities	1c(2)	153257000	131419000
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	6199000	6622000
(B) All other	1c(3)(B)	200712000	209477000
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	94686000	88730000
(5) Partnership/joint venture interests	1c(5)	394893000	411637000
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	371701000	370479000
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	122828000	97302000
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	29472000	28637000

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1378968000	1351043000
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	2885000	2173000
k Total liabilities (add all amounts in lines 1g through1j)	1k	2885000	2173000
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1376083000	1348870000

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	5284000	
(C) Corporate debt instruments	2b(1)(C)	12059000	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1560000	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		18903000
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	1088000	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	2132000	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		3220000
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	417077000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	419770000	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-2693000
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-11630000	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-11630000

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		46320000
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		1683000
c Other income	2c		5811000
d Total income. Add all **income** amounts in column (b) and enter total	2d		61614000
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	1252000	
(6) Bank or trust company trustee/custodial fees	2i(6)	437000	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		1689000
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1689000
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		59925000
l Transfers of assets:			
(1) To this plan	2l(1)		36000
(2) From this plan	2l(2)		87174000

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **(2)** EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☐ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

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

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

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	994	228,094,292.21			0.00	228,094,292.21	228,094.292.21
	Total dispositions	514		267,341,886.46		0.00	267,341,886.46	267,341.886.46

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,376,082,593.64

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
USD - United States dollar	501,734.990	501,734.99	501,734.99
USD - United States dollar	0.000	-903.99	-903.99
Total - all currencies		500,831.00	500,831.00
Total Non-Interest Bearing Cash - USD		500,831.00	500,831.00
Receivables - Other - USD			
Pending trade sales: United States dollar	0.000	585,960.81	585,960.81
Total - all currencies		585,960.81	585,960.81
Total Receivables - Other - USD		585,960.81	585,960.81
U.S. Government Securities			
United States - USD			
FED HOME LN MTG 3% DUE 01-01-2052 CUSIP: 3133KNKS1	36,534.530	30,540.59	31,068.29
FED HOME LN MTG 5% DUE 11-01-2052 CUSIP: 3132DPCV8	24,385.060	23,973.57	23,613.65
FED HOME LN MTG 5% DUE 11-01-2052 CUSIP: 3132DPDS4	61,525.050	60,883.37	59,597.60
FEDERAL FARM CREDIT 3% 11-01-2048 CUSIP: 3132DMKK0	41,109.720	43,287.28	35,729.68
FEDERAL HOME LN MTG CORP POOL #A91876 5%04-01-2040 BEO CUSIP: 312940CM9	19,337.090	21,307.07	19,288.18
FEDERAL HOME LN MTG CORP POOL #G08787 3%11-01-2047 BEO CUSIP: 3128MJ2V1	80,151.700	84,334.61	69,490.24
FEDERAL HOME LN MTG CORP POOL #G08800 3.5% 02-01-2048 BEO CUSIP: 3128MJ3J7	11,022.770	11,727.18	9,902.31
FEDERAL HOME LN MTG CORP POOL #G08801 4%02-01-2048 BEO CUSIP: 3128MJ3K4	7,521.460	7,709.51	6,981.90
FEDERAL HOME LN MTG CORP POOL #G61840 4%12-01-2048 BEO CUSIP: 31335CBH6	6,434.590	6,582.38	5,971.09

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #QA5549 3.0% DUE 12-01-2049 REG CUSIP: 3133A0EW0	35,555.380	37,338.73	30,571.45
FEDERAL HOME LN MTG CORP POOL #QA8311 3%DUE 03-01-2050 BEO CUSIP: 3133A3GU6	19,498.340	20,636.25	16,875.67
FEDERAL HOME LN MTG CORP POOL #QC-4235 2.5% DUE 07-01-2051 REG CUSIP: 3133ANV43	88,469.440	92,422.90	73,374.04
FEDERAL HOME LN MTG CORP POOL #QE4039 4%06-01-2052 BEO CUSIP: 3133BDPY5	144,018.750	134,252.49	131,959.11
FEDERAL HOME LN MTG CORP POOL #QF4848 6%12-01-2052 BEO CUSIP: 3133BSL59	84,522.940	85,500.24	84,974.20
FEDERAL HOME LN MTG CORP POOL #Q25102 4.5% 02-01-2044 BEO CUSIP: 3132M5KP6	22,573.700	24,228.80	21,746.70
FEDERAL HOME LN MTG CORP POOL #Q26209 5%05-01-2044 BEO CUSIP: 3132M6R69	9,427.520	10,256.83	9,261.63
FEDERAL HOME LN MTG CORP POOL #Q50035 3.5% 08-01-2047 BEO CUSIP: 3132XSBD1	17,872.840	17,758.34	16,056.81
FEDERAL HOME LN MTG CORP POOL #Q53535 3.5% 01-01-2048 BEO CUSIP: 3132XV4V2	22,906.780	22,870.98	20,593.14
FEDERAL HOME LN MTG CORP POOL #Q54463 4%02-01-2048 BEO CUSIP: 3132XW5Z0	9,897.830	10,165.39	9,199.30
FEDERAL HOME LN MTG CORP POOL #RA5855 2.5% DUE 09-01-2051 REG CUSIP: 3133KMQG3	137,316.060	142,669.25	112,630.00
FEDERAL HOME LN MTG CORP POOL #RJ1854 5.0% 06-01-2054 CUSIP: 3142GSBY3	29,778.740	29,871.81	28,816.04
FEDERAL HOME LN MTG CORP POOL #SD1709 5.5% 09-01-2052 BEO CUSIP: 3132DN3S0	119,812.730	118,258.93	118,806.84
FEDERAL HOME LN MTG CORP POOL #SD1719 5.5% 10-01-2052 BEO CUSIP: 3132DN4C4	103,952.790	102,425.98	102,811.63
FEDERAL HOME LN MTG CORP POOL #SD1803 5.5% 09-01-2052 CUSIP: 3132DPAC2	40,131.290	40,150.11	39,826.86
FEDERAL HOME LN MTG CORP POOL #SD1883 4%DUE 06-01-2052 CUSIP: 3132DPCU0	39,052.600	36,624.01	35,774.96
FEDERAL HOME LN MTG CORP POOL #SD2174 6%01-01-2053 CUSIP: 3132DPMX3	75,178.130	76,423.26	75,654.36
FEDERAL HOME LN MTG CORP POOL #SD3609 2.5% 04-01-2052 BEO CUSIP: 3132E0AJ1	36,433.610	29,225.17	29,799.88

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #SD8074 3.0% DUE 07-01-2050 CUSIP: 3132DV6K6	41,689.980	43,748.43	35,572.44
FEDERAL HOME LN MTG CORP POOL #SD8084 3.0% DUE 08-01-2050 CUSIP: 3132DV6V2	26,402.460	27,569.95	22,687.95
FEDERAL HOME LN MTG CORP POOL #SD8128 2.0% 02-01-2051 CUSIP: 3132DWA52	71,941.000	74,206.01	56,152.00
FEDERAL HOME LN MTG CORP POOL #SD8129 2.5% DUE 01-01-2051 REG CUSIP: 3132DWA60	53,245.820	55,766.63	43,773.20
FEDERAL HOME LN MTG CORP POOL #SD8147 2.5% DUE 04-01-2051 REG CUSIP: 3132DWBQ5	120,183.060	123,985.72	98,701.76
FEDERAL HOME LN MTG CORP POOL #SD8156 2.5% DUE 07-01-2051 BEO CUSIP: 3132DWBZ5	37,054.570	38,365.95	30,416.19
FEDERAL HOME LN MTG CORP POOL #SD8238 4.5% DUE 07-01-2052 REG CUSIP: 3132DWEK5	114,659.030	111,102.81	107,883.02
FEDERAL HOME LN MTG CORP POOL #SD8258 5%DUE 10-01-2052 BEO CUSIP: 3132DWE74	84,458.480	85,184.29	81,750.57
FEDERAL HOME LN MTG CORP POOL #SD8268 5.5% 11-01-2052 BEO CUSIP: 3132DWFH1	41,306.500	40,635.28	40,770.68
FEDERAL HOME LN MTG CORP POOL #SD8290 6%01-01-2053 BEO CUSIP: 3132DWF73	79,394.800	80,970.29	79,826.79
FEDERAL HOME LN MTG CORP POOL #SD8309 6.0% 03-01-2053 CUSIP: 3132DWGS6	78,680.000	79,380.73	79,101.91
FEDERAL HOME LN MTG CORP POOL #SD8316 5.5% 04-01-2053 CUSIP: 3132DWGZ0	85,516.320	86,371.51	84,474.57
FEDERAL HOME LN MTG CORP POOL #S1-3230 FLTG RT 1.49688% 09-15-2043 BEO CUSIP: 31325UST4	66,660.510	9,110.40	6,115.42
FEDERAL HOME LN MTG CORP POOL #S1-3653 4.5% 12-15-2043 BEO CUSIP: 31325VBW3	196,498.400	26,546.09	40,728.48
FEDERAL HOME LN MTG CORP POOL #WN0137 4.0% 05-01-2038 CUSIP: 3132XEEK3	720,578.010	672,192.32	643,753.47
FEDERAL HOME LN MTG CORP POOL #WN0139 4.09% 06-01-2038 CUSIP: 3132XEEM9	709,000.000	633,641.05	636,979.61
FEDERAL HOME LN MTG CORP POOL #ZA5250 4%01-01-2048 BEO CUSIP: 31329NZP6	28,896.080	31,289.03	26,715.12
FEDERAL HOME LN MTG CORP POOL #ZM1590 3%08-01-2046 BEO CUSIP: 3131XUXT9	98,828.630	104,804.67	85,489.51

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #ZM2523 3%01-01-2047 BEO CUSIP: 3131XVYU3	74,278.620	78,665.70	64,333.53
FEDERAL HOME LN MTG CORP POOL #ZM4908 3.5% 11-01-2047 BEO CUSIP: 3131XYNZ8	30,924.440	32,811.33	27,744.28
FEDERAL HOME LN MTG CORP POOL #ZS4740 4%10-01-2047 BEO CUSIP: 3132A5HR9	61,688.300	66,488.45	56,999.56
FEDERAL HOME LN MTG CORP POOL #ZS4759 3.5% 03-01-2048 BEO CUSIP: 3132A5JC0	21,817.290	23,249.08	19,573.01
FEDERAL HOME LN MTG CORP POOL #ZT1544 3.5% DUE 12-01-2048 BEO CUSIP: 3132ADWD6	77,046.570	81,500.84	69,279.91
FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047 CUSIP: 3132XUSH9	14,136.910	14,165.62	12,700.36
FEDERAL HOME LOAN BANKS 2.5% 10-01-2050 CUSIP: 3132DV7L3	39,754.310	41,723.38	32,709.51
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 CUSIP: 3132DWF57	131,479.640	131,726.15	126,918.62
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD1382 4.0% DUE 08-01-2052 REG CUSIP: 3132DNRB1	33,266.720	33,197.06	30,474.72
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD2642 5.5% DUE 04-01-2053 CUSIP: 3132DP5B0	64,826.070	65,474.34	64,214.29
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8233 5.0% DUE 06-01-2052 REG CUSIP: 3132DWEE9	68,906.980	69,897.52	66,708.39
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8446 5.5% 07-01-2054 BEO CUSIP: 3132DWL35	119,132.700	117,597.01	117,572.74
FEDERAL HOME LOAN MORTGAGE CORP POOL NO SD1117 4.5% DUE 06-01-2052 REG CUSIP: 3132DNG23	49,579.620	47,673.91	46,834.62
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2052 CUSIP: 3132DWDR1	34,790.620	28,348.92	28,373.09
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 09-01-2051 CUSIP: 3132DWCC5	211,859.070	195,984.69	173,804.80
FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2051 CUSIP: 3132DWCN1	207,353.040	169,110.89	161,712.27
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2053 CUSIP: 3132DWF65	84,703.980	84,928.97	83,657.17
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2053 CUSIP: 3132DWGH0	29,579.440	29,533.22	29,247.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2054 CUSIP: 3132DWKN2	45,696.820	46,039.55	45,098.47
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 04-01-2054 CUSIP: 3132DWK93	68,435.550	67,692.39	67,539.45
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	120,275.580	119,838.65	116,391.29
FEDERAL HOME LOAN MORTGAGE CORP 5% 05-01-2053 CUSIP: 3132DQSF4	45,487.160	44,605.85	43,990.76
FEDERAL HOME LOAN MORTGAGE CORP 5% 08-01-2052 CUSIP: 3132DNXD0	110,980.500	112,055.62	107,413.60
FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2053 CUSIP: 3132DSQ62	23,694.630	23,516.93	22,886.21
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 01-01-2054 CUSIP: 3132DWKJ1	18,433.210	18,827.80	18,828.07
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 07-01-2053 CUSIP: 3132DWHV8	81,716.140	83,765.44	83,625.46
FEDERAL HOME LOAN MORTGAGE CORP 6% 10-01-2053 CUSIP: 3132DWJM6	195,398.100	192,552.43	196,487.59
FEDERAL NATIONAL MORTGAGE ASSOC POOL #CB1027 2.5% DUE 07-01-2051 REG CUSIP: 3140QLD94	157,810.040	163,900.52	129,441.63
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052 CUSIP: 3140MHS59	51,085.590	50,790.26	42,027.62
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 04-01-2051 CUSIP: 3140L6UV4	122,820.990	127,388.41	101,124.12
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051 CUSIP: 3140LQXS4	61,806.110	64,046.62	50,858.44
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 07-01-2051 CUSIP: 3140LPPZ9	94,009.190	97,402.32	77,081.62
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 07-01-2051 CUSIP: 3140QLEL6	53,154.810	55,318.40	43,778.52
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 08-01-2051 CUSIP: 3140LRT73	279,759.660	291,824.31	231,950.89
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 09-01-2051 CUSIP: 3140LWB97	82,106.890	74,935.34	66,932.00
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050 CUSIP: 3133ACV62	62,413.050	65,484.94	51,426.33

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051 CUSIP: 3140L06D4	48,673.190	50,285.50	38,482.41
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051 CUSIP: 3140L2QD8	72,045.550	74,578.39	56,798.39
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2051 CUSIP: 3140QNE24	167,505.690	153,738.80	130,632.28
FEDERAL NATIONAL MORTGAGE ASSOC 5% 08-01-2052 CUSIP: 3140QP3N5	92,925.640	93,898.48	90,014.45
FEDERAL NATIONAL MORTGAGE ASSOC 5% 09-01-2052 CUSIP: 3140MSKP9	106,114.230	105,235.47	102,638.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5930 4.5% 01-01-2043 BEO CUSIP: 3138ENSU4	25,912.230	27,977.12	25,113.66
** FHLB BD 5.5 07-15-2036 CUSIP: 3133XGAY0	145,000.000	183,365.38	154,296.59
FHLMC FR SD8363 6% 09-01-2053 CUSIP: 3132DWJG9	122,925.950	123,290.89	123,648.07
FHLMC GOLD Q49394 4.5% 07-01-2047 CUSIP: 3132WPNL7	5,893.930	6,129.69	5,657.64
FHLMC GOLD 3.5% MBS 01/01/2047 USD'Q4-5744' Q45744 3.5 01-01-2047 CUSIP: 3132WKL22	14,995.720	15,391.72	13,472.06
FHLMC G60919 4.5% 09-01-2046 CUSIP: 31335BAU0	20,687.830	22,072.04	19,897.25
FHLMC MULTICLASS SER 4459 CL IB 4.0% DUE08-15-2043 CUSIP: 3137BHTM9	414,272.410	66,153.52	75,801.45
FHLMC MULTICLASS 1.907% SER K-1518 CL A2 12-31-2049 CUSIP: 3137FXQW1	1,748,000.000	1,171,911.09	1,297,687.93
FHLMC POOL # QA1790 3.0% 08-01-2049 REG CUSIP: 31334X7B9	13,587.330	13,878.17	11,672.21
FHLMC POOL #QA7325 3.0% 02-01-2050 REG CUSIP: 3133A2D64	30,649.250	31,477.74	26,418.32
FHLMC POOL #QB2682 2.5% DUE 08-01-2050 REG CUSIP: 3133A86T9	43,069.300	45,417.92	35,488.07
FHLMC POOL #QB4785 2.5% DUE 10-01-2050 REGFHLMC POOL #QB4785 2.5% 10-01-2050 CUSIP: 3133ABJ68	73,950.980	77,301.89	60,933.37
FHLMC POOL #QB9401 2.0% DUE 03-01-2051 CUSIP: 3133AGNS4	76,301.000	77,207.11	60,323.54

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC POOL #QF7085 5.5% 02-01-2053 CUSIP: 3133BU2S5	154,058.430	155,117.56	152,323.49
FHLMC POOL #RA-3484 3.0% 09-01-2050 CUSIP: 3133KJ2R2	21,929.300	22,659.12	18,827.23
FHLMC POOL #RA6614 2.5% 01-01-2052 CUSIP: 3133KNK36	148,046.610	123,225.67	120,893.41
FHLMC POOL #SD2913 5.5% 05-01-2053 CUSIP: 3132DQGW0	25,339.030	25,529.07	25,117.39
FHLMC POOL #SD3136 5.5% 06-01-2053 CUSIP: 3132DQPV2	26,999.250	27,054.08	26,814.97
FHLMC POOL #SD8189 2.5% 12-01-2051 CUSIP: 3132DWC27	56,953.470	47,182.40	46,609.12
FHLMC POOL #SD8242 3% DUE 08-01-2052 REG CUSIP: 3132DWEP4	75,096.530	64,641.69	63,808.02
FHLMC POOL #SD8438 5.5% 05-01-2054 CUSIP: 3132DWLT8	23,290.900	23,127.12	22,985.93
FHLMC POOL G0-8768 4.5% DUE 06-01-2047 CUSIP: 3128MJ2A7	3,767.160	3,997.88	3,611.31
FHLMC POOL# SD8342 5.5% 07-01-2053 CUSIP: 3132DWHT3	31,001.930	30,856.61	30,635.07
FHLMC POOL#SD3010 5.5% 06-01-2053 CUSIP: 3132DQKX3	88,832.980	88,836.46	88,078.36
FHLMC POOL#SD3392 5.5% 07-01-2053 CUSIP: 3132DQXV3	54,805.110	54,608.16	54,359.72
FHLMC POOL#SD5136 6.0% 04-01-2054 CUSIP: 3132DSV58	154,821.600	154,567.60	156,643.05
FHLMC SUPER 30Y FIXED 4.5% 12-01-2052 CUSIP: 3132DSGV8	70,061.790	66,252.18	66,014.27
FHLMC SUPER 30Y FIXED 5.5% 10-01-2054 CUSIP: 3132DUJZ1	94,368.150	95,031.68	93,395.19
FHLMC SUPER 30Y REMIC REV 3% 10-01-2049 CUSIP: 3133USGS4	79,974.150	84,672.65	69,008.02
FHLMC UMBS 30Y FIXED POOL #QE6058 4.5% DUE 07-01-2052 CUSIP: 3133BFWT3	87,256.150	86,948.54	82,135.09
FHLMC UMBS 30Y FIXED 2.5% 02-01-2052 CUSIP: 3133B5NK4	95,413.710	94,951.56	78,672.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC UMBS 30Y FIXED 2.5% 04-01-2051 CUSIP: 3133AKBN9	125,455.300	130,042.28	103,331.91
FHLMC UMBS 30Y FIXED 2.5% 07-01-2050 CUSIP: 3133KJJP8	34,519.970	35,906.17	28,423.00
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051 CUSIP: 3133ANKU7	72,064.240	74,699.11	59,344.52
FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQUB1	76,161.760	74,579.03	62,671.57
FHLMC 4.5% MBS 01/02/2050 USD'SD-8047' POOL #SD8047 4.5 02-01-2050 CUSIP: 3132DV5G6	5,927.900	6,409.53	5,636.46
FNMA POOL #BJ0648 3.5% 03-01-2048 REG CUSIP: 3140H1WJ5	18,064.300	18,431.23	16,206.39
FNMA #BP6481 4.5% 07-01-2050 CUSIP: 3140KEFX1	10,122.330	10,950.33	9,626.78
FNMA CAS 2022-R07 1M2 PVTPL FLTG RT 06-25-2042 CUSIP: 20754MCB1	65,000.000	69,367.19	70,240.57
FNMA FLTG RT SER 16-95 CL US 12-25-2046 REG CUSIP: 3136AUWP2	122,181.160	17,242.11	13,247.30
FNMA FNMA # MA4841 5% 12-01-2052 CUSIP: 31418ELX6	60,440.510	58,872.84	58,567.21
** FNMA NT 5.625 07-15-2037 CUSIP: 31398AFD9	55,000.000	74,352.30	58,908.64
FNMA POOL # CA4140 3.0% 02-01-2048 CUSIP: 3140QBS66	12,162.820	12,466.92	10,534.56
FNMA POOL #AE0826 4.5% DUE 01-01-2041 BEO CUSIP: 31419A4L8	23,762.550	25,767.53	23,030.41
FNMA POOL #AS6532 4.5% 01-01-2046 BEO CUSIP: 3138WGHJ6	12,781.950	13,285.24	12,277.10
FNMA POOL #AS7039 4.5% 04-01-2046 BEO CUSIP: 3138WGZD9	5,409.600	5,815.12	5,132.52
FNMA POOL #AS7580 3% 07-01-2046 BEO CUSIP: 3138WHM66	19,063.030	19,637.90	16,415.51
FNMA POOL #AS8056 3% 10-01-2046 BEO CUSIP: 3138WH5S7	11,873.290	12,563.44	10,286.65
FNMA POOL #AS8269 3% 11-01-2046 BEO CUSIP: 3138WJFK9	15,586.310	16,506.87	13,535.61

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Schedule of Assets Held for Investment Purposes

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U.S. Government Securities			
United States - USD			
FNMA POOL #AS8528 3.5% 12-01-2046 BEO CUSIP: 3138WJPN2	28,829.350	27,987.00	25,843.67
FNMA POOL #BC4114 3.5% 02-01-2046 BEO CUSIP: 3140EYSC6	29,158.660	29,942.30	26,160.68
FNMA POOL #BJ0650 3.5% 03-01-2048 BEO CUSIP: 3140H1WL0	19,521.830	19,915.30	17,514.05
FNMA POOL #BJ4572 4.5% 01-01-2048 BEO CUSIP: 3140H6CJ6	7,708.760	8,185.46	7,408.86
FNMA POOL #BK3044 2.5% DUE 09-01-2050 BEO CUSIP: 3140HGL21	72,783.390	76,468.03	59,971.70
FNMA POOL #BM5024 3% 11-01-2048 BEO CUSIP: 3140J9SN2	11,407.880	12,029.96	9,877.14
FNMA POOL #BM5179 3% 07-01-2047 BEO CUSIP: 3140J9XH9	14,104.610	14,964.11	12,219.83
FNMA POOL #BN8330 3.5% 09-01-2049 CUSIP: 3140JRHG9	30,645.930	31,722.80	27,492.66
FNMA POOL #BO2201 3.0% 09-01-2049 CUSIP: 3140JWNT3	31,620.700	31,986.35	27,226.33
FNMA POOL #BO5299 3.0% 11-01-2049 CUSIP: 3140K03H9	27,295.830	27,954.78	23,519.43
FNMA POOL #BO8947 3.0% DUE 01-01-2050 CUSIP: 3140K45H9	16,857.280	17,276.10	14,551.23
FNMA POOL #BO9012 3.0% 02-01-2050 CUSIP: 3140K5AN7	14,470.900	14,828.16	12,477.81
FNMA POOL #BP2099 3.0% DUE 02-01-2050 CUSIP: 3140K9KM0	60,315.870	63,265.69	52,027.35
FNMA POOL #BP6499 3.0% DUE 07-01-2050 REG CUSIP: 3140KEGH5	32,439.840	34,186.02	27,886.10
FNMA POOL #BP6716 2.5% DUE 09-01-2050 CUSIP: 3140KEPA0	61,075.600	64,215.28	50,324.67
FNMA POOL #BR4029 2.0% DUE 02-01-2051 REG CUSIP: 3140L2PP2	73,013.970	75,569.47	57,533.20
FNMA POOL #BR4515 2.0% DUE 02-01-2051 REG CUSIP: 3140L3AR2	75,324.430	77,866.61	59,179.38
FNMA POOL #BS3934 2.3% DUE 11-01-2036 REG CUSIP: 3140LELQ8	2,734,000.000	2,159,005.63	2,116,583.19

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO CUSIP: 3140LGF98	385,000.000	346,800.78	340,350.15
FNMA POOL #BT0417 2.5% DUE 06-01-2051 BEO CUSIP: 3140LNPB7	53,423.500	55,577.12	43,960.72
FNMA POOL #BU8667 4% 05-01-2052 BEO CUSIP: 3140MATZ7	66,816.720	65,898.00	61,219.64
FNMA POOL #BV2558 5% 06-01-2052 BEO CUSIP: 3140MFZY2	119,287.690	118,243.91	115,471.49
FNMA POOL #BV7959 5% 08-01-2052 BEO CUSIP: 3140MMZZ4	100,545.050	100,356.54	97,360.31
FNMA POOL #BV8055 4.5% 09-01-2052 CUSIP: 3140MM5R5	95,796.980	92,623.71	90,254.12
FNMA POOL #BW0036 4.5% 07-01-2052 BEO CUSIP: 3140MRBE6	46,666.620	44,799.92	44,288.79
FNMA POOL #BW4908 6.0% 04-01-2053 CUSIP: 3140MWN28	58,678.160	59,870.06	59,019.31
FNMA POOL #BW6232 5% 09-01-2052 BEO CUSIP: 3140MX4S0	107,449.430	104,931.07	103,995.98
FNMA POOL #CA1218 4.5% 02-01-2048 CUSIP: 3140Q8K87	16,743.390	17,415.74	15,976.40
FNMA POOL #CA2540 4.5% 10-01-2048 CUSIP: 3140Q9ZE6	26,324.230	28,535.07	25,109.74
FNMA POOL #CA2922 3.933% 12-01-2048 CUSIP: 3140QAG87	16,202.170	17,083.16	14,017.89
FNMA POOL #CA3517 4.5% 05-01-2049 CUSIP: 3140QA4B3	9,506.270	10,281.64	9,052.17
FNMA POOL #CA5519 3.0% DUE 04-01-2050 CUSIP: 3140QDDZ4	20,859.340	22,003.35	17,934.46
FNMA POOL #CA5668 3% DUE 05-01-2050 BEO CUSIP: 3140QDJN5	68,679.180	72,594.64	59,038.19
FNMA POOL #CA8817 2.0% DUE 02-01-2051 REG CUSIP: 3140QGYP6	133,282.700	137,864.29	104,435.05
FNMA POOL #CB3622 4% 05-01-2052 BEO CUSIP: 3140QPAY3	80,166.270	77,247.72	73,447.38
FNMA POOL #FM0040 3% 10-01-2041 BEO CUSIP: 3140X3BJ6	19,520.520	20,199.92	17,204.44

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U.S. Government Securities			
United States - USD			
FNMA POOL #FM1000 3% 04-01-2047 BEO CUSIP: 3140X4DE3	56,756.300	59,839.02	49,171.76
FNMA POOL #FM1239 3.5% 11-01-2048 BEO CUSIP: 3140X4LV6	4,616.220	4,743.88	4,141.41
FNMA POOL #FM1370 3% 04-01-2046 BEO CUSIP: 3140X4QY5	6,807.990	7,216.46	5,977.19
FNMA POOL #FM1467 3% 12-01-2047 BEO CUSIP: 3140X4TZ9	10,909.670	11,148.32	9,489.18
FNMA POOL #FM1572 3% 09-01-2048 BEO CUSIP: 3140X4XA9	38,068.520	39,258.14	32,981.16
FNMA POOL #FM2050 3% 12-01-2049 BEO CUSIP: 3140X5H48	79,981.930	83,581.11	68,941.36
FNMA POOL #FM2239 3% 12-01-2048 BEO CUSIP: 3140X5PZ0	21,828.110	22,510.24	18,911.01
FNMA POOL #FM2385 3% 09-01-2048 BEO CUSIP: 3140X5UK7	29,309.900	31,008.97	25,379.85
FNMA POOL #FM2897 3% 02-01-2048 BEO CUSIP: 3140X6GF2	28,810.650	30,552.82	25,050.33
FNMA POOL #FM2915 3% 11-01-2048 BEO CUSIP: 3140X6GZ8	13,988.920	14,815.16	12,132.66
FNMA POOL #FM3249 3% 03-01-2050 BEO CUSIP: 3140X6TF8	31,381.610	33,063.47	27,133.42
FNMA POOL #FM4334 3% 04-01-2050 BEO CUSIP: 3140X7Y86	46,368.660	48,969.64	39,982.26
FNMA POOL #FM5923 3.5% 03-01-2048 BEO CUSIP: 3140X9SM8	81,531.310	86,639.75	73,153.64
FNMA POOL #FM6111 2.5% 01-01-2051 BEO CUSIP: 3140X9YH2	39,459.480	41,056.34	32,505.87
FNMA POOL #FM6672 2.5% 03-01-2051 BEO CUSIP: 3140XAMW9	20,151.680	18,397.87	16,539.05
FNMA POOL #FM7189 2.5% 05-01-2051 BEO CUSIP: 3140XA7B2	44,906.460	46,534.33	37,290.98
FNMA POOL #FM7592 3.5% 03-01-2050 BEO CUSIP: 3140XBNJ5	79,241.390	83,636.80	71,095.94
FNMA POOL #FM7738 2.5% 06-01-2051 BEO CUSIP: 3140XBS43	69,155.210	71,564.84	56,943.76

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U.S. Government Securities			
United States - USD			
FNMA POOL #FM8422 2.5% 08-01-2051 BEO CUSIP: 3140XCLC0	138,076.240	129,122.90	112,528.29
FNMA POOL #FM8442 2.5% 08-01-2051 BEO CUSIP: 3140XCLY2	83,550.660	66,801.37	68,548.24
FNMA POOL #FN CA6291 3% DUE 07-01-2050 REG CUSIP: 3140QD7D0	62,129.610	65,469.08	53,369.31
FNMA POOL #FS0121 2% 01-01-2052 BEO CUSIP: 3140XFD32	106,636.150	105,853.02	83,775.68
FNMA POOL #FS1550 2.5% 07-01-2051 BEO CUSIP: 3140XGWL9	47,964.260	43,995.93	39,520.64
FNMA POOL #FS1790 4% 05-01-2052 BEO CUSIP: 3140XG7C7	247,601.180	234,331.30	226,451.72
FNMA POOL #FS2603 4.5% 08-01-2052 BEO CUSIP: 3140XH3M7	92,543.660	93,227.71	87,071.28
FNMA POOL #FS3298 2.5% 10-01-2051 BEO CUSIP: 3140XJUY7	26,656.100	23,045.03	21,734.62
FNMA POOL #FS3642 5% 11-01-2052 BEO CUSIP: 3140XKBL3	65,952.160	66,150.52	63,812.05
FNMA POOL #FS4110 2.5% 03-01-2052 BEO CUSIP: 3140XKR85	190,268.190	152,205.33	155,748.32
FNMA POOL #FS4190 5% 04-01-2053 BEO CUSIP: 3140XKUQ1	69,569.880	68,330.69	67,390.27
FNMA POOL #FS4357 5.5% 04-01-2053 BEO CUSIP: 3140XKZX1	63,678.880	64,454.99	63,195.82
FNMA POOL #FS4874 5.5% 06-01-2053 BEO CUSIP: 3140XLMY1	198,865.810	196,352.36	197,180.50
FNMA POOL #FS5673 4% 02-01-2053 BEO CUSIP: 3140XMJT4	137,605.940	121,738.25	125,982.65
FNMA POOL #FS5846 2.5% 09-01-2052 BEO CUSIP: 3140XMP83	765,757.120	652,209.71	626,950.23
FNMA POOL #FS6471 3% 05-01-2052 BEO CUSIP: 3140XNFM1	362,179.200	320,641.78	308,170.16
FNMA POOL #FS6838 5.5% 11-01-2053 BEO CUSIP: 3140XNS47	32,412.650	32,245.51	32,004.06
FNMA POOL #FS7252 5% 11-01-2053 BEO CUSIP: 3140XPBW8	174,849.680	170,724.33	169,022.53

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U.S. Government Securities			
United States - USD			
FNMA POOL #FS8824 3% 06-01-2052 BEO CUSIP: 3140XQYW1	24,362.500	22,011.91	20,729.61
FNMA POOL #MA2100 4.5% 11-01-2044 BEO CUSIP: 31418BKN5	3,861.050	4,129.52	3,708.53
FNMA POOL #MA2737 3% DUE 09-01-2046 BEO CUSIP: 31418CBF0	19,244.300	20,380.92	16,574.57
FNMA POOL #MA2771 3% 10-01-2046 BEO CUSIP: 31418CCH5	19,630.530	20,826.76	17,007.32
FNMA POOL #MA3026 3.5% 06-01-2047 BEO CUSIP: 31418CLG7	15,989.120	16,518.73	14,344.98
FNMA POOL #MA3057 3.5% DUE 07-01-2047 BEO CUSIP: 31418CMF8	12,532.950	12,578.00	11,244.20
FNMA POOL #MA3183 4% 11-01-2047 BEO CUSIP: 31418CRD8	81,695.780	87,340.47	75,733.06
FNMA POOL #MA3637 3.5% 04-01-2049 BEO CUSIP: 31418DBF8	64,675.730	68,414.80	58,021.63
FNMA POOL #MA3972 4.5% 03-01-2050 BEO CUSIP: 31418DMW9	4,531.310	4,881.76	4,307.13
FNMA POOL #MA4080 3.5% 07-01-2050 BEO CUSIP: 31418DRA2	61,770.770	65,332.24	55,179.01
FNMA POOL #MA4121 3% 09-01-2050 BEO CUSIP: 31418DSK9	65,273.790	68,139.70	56,090.55
FNMA POOL #MA4160 3% 10-01-2050 BEO CUSIP: 31418DTS1	78,919.440	82,562.89	67,588.38
FNMA POOL #MA4237 2% DUE 01-01-2051 BEO CUSIP: 31418DV74	71,134.500	73,752.03	55,485.95
FNMA POOL #MA4256 2.5% 02-01-2051 BEO CUSIP: 31418DWS7	26,527.990	27,792.24	21,834.50
FNMA POOL #MA4282 2.5% 03-01-2051 BEO CUSIP: 31418DXL1	34,143.400	35,925.28	27,960.77
FNMA POOL #MA4306 2.5% 04-01-2051 BEO CUSIP: 31418DYC0	76,255.970	79,187.05	62,658.02
FNMA POOL #MA4307 3% 04-01-2051 BEO CUSIP: 31418DYD8	86,189.020	90,390.74	73,876.22
FNMA POOL #MA4326 2.5% 05-01-2051 BEO CUSIP: 31418DYY2	121,729.090	125,580.69	99,995.75

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #MA4356 2.5% 06-01-2051 BEO CUSIP: 31418DZW5	54,662.370	56,643.88	44,883.60
FNMA POOL #MA4357 3% 06-01-2051 BEO CUSIP: 31418DZX3	61,436.770	64,931.01	52,526.04
FNMA POOL #MA4379 2.5% 07-01-2051 BEO CUSIP: 31418D2M3	55,083.850	56,947.25	45,226.42
FNMA POOL #MA4399 2.5% 08-01-2051 BEO CUSIP: 31418D3H3	242,679.780	231,995.35	198,692.43
FNMA POOL #MA4548 2.5% DUE 02-01-2052 BEO CUSIP: 31418EBS8	145,110.000	122,447.92	118,391.92
FNMA POOL #MA4578 2.5% DUE 04-01-2052 BEO CUSIP: 31418ECQ1	76,896.850	66,419.66	62,858.51
FNMA POOL #MA4598 2.5% DUE 04-01-2052 BEO CUSIP: 31418EDC1	39,118.610	33,886.50	31,918.28
FNMA POOL #MA4600 3.5% 05-01-2052 BEO CUSIP: 31418EDE7	386,004.810	357,411.80	341,975.07
FNMA POOL #MA4624 3% 06-01-2052 BEO CUSIP: 31418ED64	78,764.040	67,774.00	66,923.65
FNMA POOL #MA4653 3% 07-01-2052 BEO CUSIP: 31418EE30	199,109.540	172,354.20	169,235.43
FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP: 31418EE63	58,960.100	59,568.14	55,546.61
FNMA POOL #MA4733 4.5% 09-01-2052 BEO CUSIP: 31418EHK9	38,404.200	36,748.04	36,182.12
FNMA POOL #MA4785 5% 10-01-2052 BEO CUSIP: 31418EJ76	82,193.910	82,026.98	79,558.60
FNMA POOL #MA4842 5.5% 12-01-2052 BEO CUSIP: 31418ELY4	167,800.650	170,037.46	165,992.00
FNMA POOL #MA4918 5% 02-01-2053 BEO CUSIP: 31418EPC8	290,678.090	283,979.39	281,290.64
FNMA POOL #MA4919 5.5% 02-01-2053 BEO CUSIP: 31418EPD6	82,930.960	84,123.09	81,899.65
FNMA POOL #MA4941 5.5% 03-01-2053 BEO CUSIP: 31418EP38	105,268.880	106,424.37	103,890.61
FNMA POOL #MA5010 5.5% 05-01-2053 BEO CUSIP: 31418ER85	107,147.460	108,101.76	105,918.11

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #MA5038 5% 06-01-2053 BEO CUSIP: 31418ES43	148,432.820	144,392.39	143,459.19
FNMA POOL #MA5071 5% 07-01-2053 BEO CUSIP: 31418ET59	350,071.230	345,253.15	338,234.36
FNMA POOL #MA5073 6% 07-01-2053 BEO CUSIP: 31418ET75	74,911.780	75,578.97	75,352.45
FNMA POOL #MA5107 5.5% 08-01-2053 BEO CUSIP: 31418EU99	400,424.020	402,093.38	395,329.82
FNMA POOL #MA5108 6% 08-01-2053 BEO CUSIP: 31418EVA5	104,408.860	103,548.30	105,043.56
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	133,063.520	131,233.91	131,402.71
FNMA POOL #MA5166 6% 10-01-2053 BEO CUSIP: 31418EW48	166,761.800	169,341.39	167,724.39
FNMA POOL #MA5215 5.5% 12-01-2053 BEO CUSIP: 31418EYM6	45,669.130	44,534.54	45,086.80
FNMA POOL #MA5216 6% 12-01-2053 BEO CUSIP: 31418EYN4	116,311.470	117,442.78	116,970.95
FNMA POOL #MA5217 6.5% 12-01-2053 BEO CUSIP: 31418EYP9	60,082.030	61,154.59	61,386.75
FNMA POOL #MA5389 6% 06-01-2054 BEO CUSIP: 31418E7B0	49,875.600	50,156.16	50,204.36
FNMA POOL #MA5445 6% 08-01-2054 BEO CUSIP: 31418FBP1	28,300.310	28,817.69	28,487.12
FNMA POOL BM5784 3.5% 05-01-2047 REG CUSIP: 3140JANA2	18,312.490	18,824.67	16,429.37
FNMA POOL# CB5906 5.5% 03-01-2053 CUSIP: 3140QRR47	78,834.870	75,396.63	77,956.64
FNMA POOL#CB6031 5.0% 04-01-2053 CUSIP: 3140QRVZ3	21,966.870	21,692.29	21,278.64
FNMA POOL#CB6201 6.0% 05-01-2053 CUSIP: 3140QR3K7	136,816.700	136,902.23	137,776.58
FNMA 2.5% DUE 08-01-2051 CUSIP: 3140QLPS9	99,604.240	82,982.79	81,697.77
FNMA 3% 03-01-2050 CUSIP: 3140K8SN2	27,054.370	28,529.69	23,221.96

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA 3% 05-01-2050 CUSIP: 3140QDJQ8	34,838.360	36,754.49	29,904.57
FNMA 4.5% 10-01-2047 CUSIP: 3140Q7TR8	6,809.570	7,450.09	6,506.00
FNMA-DEB-PRIN-STRIPS PRIN PMT ON 0.00 DEB 2037 DUE 07-15-2037 REG CUSIP: 31358DJP0	210,000.000	135,364.76	112,454.78
FREDDIE MAC SD6592 5% 10-01-2054 CUSIP: 3132DUKD8	54,384.390	52,489.44	52,491.53
GNMA POOL #MA9018 6% 07-20-2053 BEO CUSIP: 36179YAT1	37,622.870	37,615.34	38,037.71
GNMA POOL #MA9304 5% 11-20-2053 BEO CUSIP: 36179YKR4	132,988.680	132,269.21	129,238.32
GNMA POOL #MA9541 5.5% 03-20-2054 BEO CUSIP: 36179YS62	50,140.140	49,971.71	49,756.59
GNMA POOL #MA9603 4.5% 04-20-2054 BEO CUSIP: 36179YU44	83,627.180	81,503.84	79,111.57
GNMA POOL #MA9605 5.5% 04-20-2054 CUSIP: 36179YU69	24,164.910	24,402.79	23,973.87
GNMA POOL #MA9780 6% 07-20-2054 BEO CUSIP: 36179Y2M5	64,043.350	64,563.71	64,529.31
GNMA 2021-026 REMIC PASTHRU CTF MX CL AI 2.0% 12-31-2049 CUSIP: 38382NCT2	358,664.180	38,152.90	43,317.88
GNMA 4% DUE 09-20-2051 CUSIP: 38383ASJ4	179,801.860	35,234.50	35,071.09
GNMAII POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG CUSIP: 36179WBY3	151,344.170	157,305.78	126,411.92
GNMAII POOL #MA7312 2.5% DUE 04-20-2051 CUSIP: 36179WDR6	63,776.540	65,989.18	53,269.88
GNMAII POOL #MA8201 4.5% DUE 08-20-2052 REG CUSIP: 36179XDE3	105,791.530	101,405.17	100,248.28
GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG CUSIP: 36179XFH4	81,044.350	81,072.86	76,785.27
GNMAII POOL #MA8429 5.5% 11-20-2052 CUSIP: 36179XLJ3	72,276.910	72,999.69	71,957.35
GNMAII POOL #MA8569 SER 2053 0% DUE 01-20-2053 CUSIP: 36179XQW9	64,004.690	64,494.72	62,160.35

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMAII POOL #MA8725 5% DUE 03-20-2053 CUSIP: 36179XVS2	70,028.600	68,896.38	68,140.14
GNMAII POOL #MA8947 5.0% 06-20-2053 CUSIP: 36179X5G7	41,092.820	40,246.88	39,959.31
GNMAII POOL #MA9106 5.5% 08-20-2053 CUSIP: 36179YDK7	51,866.550	52,146.15	51,541.49
GNMAII POOL #MA9488 5.5% 02-20-2054 CUSIP: 36179YRH9	21,841.910	21,677.24	21,671.48
GNMAII POOL #MA9726 SER 2054 6.0% 06-20-2054 CUSIP: 36179YYX6	24,532.620	24,712.79	24,718.77
GNMAII POOL# MA8801 5.5% 04-20-2053 CUSIP: 36179XX68	82,588.930	81,195.26	82,138.98
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8151 4.5% 07-20-2052 CUSIP: 36179XBU9	29,417.110	28,288.69	27,880.27
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8269 5% 09-20-2052 CUSIP: 36179XFJ0	83,333.210	83,229.01	81,143.67
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8570 5.5% 01-20-2053 CUSIP: 36179XQX7	47,580.430	48,331.31	47,360.18
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800 5% 04-20-2053 CUSIP: 36179XX50	66,218.210	65,287.04	64,412.07
GOVERNMENT NATIONAL MORTGAGE ASSOC 1% 07-20-2050 CUSIP: 38382GUM2	157,536.720	123,918.62	117,980.34
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 06-20-2051 CUSIP: 38382TV84	117,757.770	99,247.72	95,096.88
I/O FHLMC MULTICLASS SER K098 CL XAM VARRT 08-25-2029 CUSIP: 3137FPHP3	490,000.000	10,177.55	27,486.70
I/O FNMA REMIC SER 16-320CL LI 3.5%F FIXED 06-25-2046 CUSIP: 3136ASUL8	83,677.330	14,137.47	14,089.06
I/O FNMA REMIC SER 2012-140 CL PI DUE 12-25-2042 CUSIP: 3136AAHG3	74,129.720	11,312.70	12,179.69
I/O FNMA STRIP TR 409 CL C17 4 11-25-2041 CUSIP: 3136FLFL5	141,098.700	21,167.27	25,488.25
I/O FNMA 4% 25/04/2050 04-25-2050 CUSIP: 3136B9FY8	193,744.740	31,643.80	38,490.49
I/O GNMA SER 2013-5 CL BI 3.5% 01-20-2043 CUSIP: 38378FPP9	108,027.050	17,726.27	17,536.77

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
PVTPL FANNIE MAE - CAS SR 24-R04 CL 1M2 FLTG RT 05-25-2044 CUSIP: 20753GAC5	133,000.000	133,000.00	133,415.63
PVTPL FHLMC MULTICLASS SR 21-HQA4 CL M1 FLT 12-25-2041 CUSIP: 35564KNK1	40,689.240	38,502.19	40,689.35
PVTPL FHLMC SER 2024-DNA2 CL M2 FLTG RT 05-25-2044 CUSIP: 35564NDA8	203,000.000	203,000.00	204,084.65
PVTPL FNMA SR 24-R05 CL 2M1 FLTG RT 07-25-2044 CUSIP: 20754XAB9	74,489.420	74,489.42	74,522.34
PVTPL FREDDIE MAC MULTICLASS SR 2022-HQA1 CL M1B FLTG 03-25-2042 CUSIP: 35564KTB5	48,000.000	48,000.00	50,182.60
PVTPL STACR 2022-DNA3 M-1B NEW ISSUE FLTG RT 04-25-2042 CUSIP: 35564KUX5	166,000.000	164,570.00	171,913.30
TENNESSEE VALLEY AUTHORITY 4.375% 08-01-2034 CUSIP: 880591FB3	140,000.000	138,752.60	135,311.33
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025 CUSIP: 912797KJ5	1,505,000.000	1,489,786.58	1,491,554.93
** UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP: 912810UD8	3,969,000.000	3,903,133.71	3,595,665.94
** UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	1,683,000.000	1,570,486.59	1,501,485.82
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP: 912810TL2	583,000.000	610,383.67	508,690.27
** UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 CUSIP: 912810RK6	605,000.000	429,171.88	420,262.31
** UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP: 912810TG3	13,790,000.000	11,482,342.23	9,660,541.48
** UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	2,080,000.000	1,987,105.08	1,693,737.51
** UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8	875,000.000	854,833.98	712,133.79
** UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 CUSIP: 912810RD2	335,000.000	298,150.00	288,767.38
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP: 912810TJ7	400,000.000	346,390.63	287,484.38
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	1,432,000.000	1,313,468.44	1,308,601.87

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	1,652,000.000	1,621,214.45	1,578,434.38
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	1,176,000.000	1,174,792.45	1,123,263.75
** UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031 CUSIP: 91282CLM1	1,050,000.000	1,029,332.33	997,705.08
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 CUSIP: 91282CLU3	355,000.000	354,737.94	347,456.25
** UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP: 91282CLW9	3,480,000.000	3,447,072.16	3,390,281.25
** UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	620,000.000	622,480.05	610,603.13
** UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5	1,590,000.000	1,628,420.28	1,605,030.46
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047 CUSIP: 912803EZ2	1,180,000.000	602,491.07	391,707.41
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	1,611,000.000	1,512,223.67	1,171,876.65
** UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	1,420,000.000	1,421,236.70	1,065,166.41
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	3,870,000.000	4,282,177.74	3,834,928.13
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5	470,000.000	382,168.75	377,487.11
** UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	1,130,000.000	1,110,574.56	552,066.80
** UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 CUSIP: 912810SS8	1,833,000.000	1,816,271.63	957,527.69
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	1,103,000.000	1,178,582.59	1,090,203.48
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	4,275,000.000	4,093,224.11	3,010,535.16
** UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	220,000.000	155,203.71	154,584.38
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	965,000.000	737,493.21	712,592.19

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
** UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	4,700,000.000	3,401,477.68	2,232,500.00
** UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP: 912810SJ8	550,000.000	358,681.64	341,085.94
** UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP: 912810SH2	495,000.000	369,467.19	351,430.67
** UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	2,010,000.000	1,972,953.51	1,470,126.56
** UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP: 912810RV2	3,880,000.000	3,824,317.59	2,878,778.11
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG CUSIP: 912810RX8	3,405,000.000	3,424,931.85	2,519,567.00
** UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP: 912810RJ9	610,000.000	463,983.69	463,480.86
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	2,175,000.000	2,235,431.60	2,110,769.54
** UNITED STATES TREAS BDS 4.625% 11-15-2044 CUSIP: 912810UF3	14,255,000.000	14,548,052.55	13,836,259.38
UNITED STATES TREAS NTS 3.75% 12-31-2028 CUSIP: 91282CJR3	3,075,000.000	3,044,938.17	3,005,572.28
UNITED STS TREAS BILLS 0% T-BILL 01-09-2025 CUSIP: 912797LX3	220,000.000	217,623.70	219,820.06
UNITED STS TREAS BILLS 0% T-BILL 04-01-2025 CUSIP: 912797NT0	240,000.000	236,628.84	237,530.70
US TREAS SEC 4.5 DUE 08-15-2039 REG CUSIP: 912810QC5	490,000.000	480,335.94	477,386.33
US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	820,000.000	796,874.89	775,540.63
US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	30,423,000.000	28,813,311.34	27,832,291.41
UTD STATES TREAS 3.625% DUE 03-31-2028 CUSIP: 91282CGT2	3,405,000.000	3,385,802.73	3,334,505.88
Total United States - USD		145,462,859.52	131,418,517.85
Total U.S. Government Securities		145,462,859.52	131,418,517.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
** ALABAMA PWR CO 4.3% 07-15-2048 CUSIP: 010392FS2	250,000.000	213,867.50	205,405.31
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP: 010392FP8	275,000.000	275,427.50	228,507.39
BURL NORTHN SANTA 4.95% DUE 09-15-2041 CUSIP: 12189LAG6	1,425,000.000	1,633,008.13	1,327,478.49
CHUBB CORP 6.5% DUE 05-15-2038 CUSIP: 171232AS0	780,000.000	1,071,370.29	860,663.92
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP: 23338VAL0	1,455,000.000	1,404,738.85	946,769.69
DUKE ENERGY 3.7% DUE 10-15-2046 CUSIP: 26442UAC8	695,000.000	628,741.00	515,584.43
JPMORGAN CHASE & 5.6% DUE 07-15-2041 CUSIP: 46625HJB7	750,000.000	907,267.50	757,221.25
PECO ENERGY CO 3% DUE 09-15-2049 CUSIP: 693304AX5	830,000.000	796,761.57	542,097.44
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 CUSIP: 74456QCE4	400,000.000	389,758.00	211,734.07
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 CUSIP: 74456QCD6	120,000.000	114,719.73	73,328.36
PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045 CUSIP: 74456QBM7	220,000.000	217,465.60	173,853.44
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 CUSIP: 74456QCA2	255,000.000	253,151.25	174,084.65
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 CUSIP: 91324PBK7	400,000.000	574,801.00	452,140.70
VERUS 6.218% DUE 06-25-2069 CUSIP: 92540GAA6	152,857.460	152,856.95	154,006.37
Total United States - USD		8,633,934.87	6,622,875.51
Total Corporate Debt Instruments - Preferred		8,633,934.87	6,622,875.51

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 CUSIP: 03522AAJ9	500,000.000	493,253.15	455,069.49
** ANHEUSER-BUSCH 4.9% DUE 02-01-2046 CUSIP: 035242AN6	620,000.000	707,271.70	561,207.33
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 CUSIP: 035240AG5	370,000.000	388,547.10	344,240.18
Total Belgium - USD		1,589,071.95	1,360,517.00
Brazil - USD			
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 CUSIP: 71645WAS0	850,000.000	770,514.68	806,510.01
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	546,700.000	564,085.06	559,356.65
Total Brazil - USD		1,334,599.74	1,365,866.66
Canada - USD			
CDN NAT RES LTD 5% DUE 12-15-2029 CUSIP: 136385BB6	105,000.000	104,966.40	103,914.68
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 CUSIP: 13645RAQ7	1,250,000.000	1,599,387.50	1,221,943.56
** ENBRIDGE INC 5.3% 04-05-2029 CUSIP: 29250NCB9	20,000.000	19,995.60	20,206.55
** ENBRIDGE INC 5.625% 04-05-2034 CUSIP: 29250NCC7	130,000.000	129,803.70	130,817.44
PVTPL CANADIAN NATL RESOURCES 5.4% 12-15-2034 CUSIP: 136385BC4	95,000.000	94,845.15	92,401.33
PVTPL 6297782 LLC 6.176% 10-01-2054 CUSIP: 83007CAG7	1,495,000.000	1,488,016.35	1,449,011.86
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	1,850,000.000	1,865,487.50	1,775,525.11
TRANSCANADA TR FLTG RT 5.875% DUE 08-15-2076 CUSIP: 89356BAB4	550,000.000	527,312.50	542,670.26
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	375,000.000	367,875.00	371,990.81
TRANSCANADA TRUST 5.6% DUE 03-07-2082 CUSIP: 89356BAG3	150,000.000	150,000.00	142,237.25

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
Total Canada - USD		6,347,689.70	5,850,718.85
China - USD			
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	1,200,000.000	1,037,007.69	936,047.90
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	1,125,000.000	1,033,531.25	756,682.30
Total China - USD		2,070,538.94	1,692,730.20
France - USD			
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	1,575,000.000	2,071,125.00	1,742,574.63
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	450,000.000	383,834.00	376,865.23
PVTPL BNP PARIBAS 4.625% 03-13-2027 CUSIP: 05581KAC5	450,000.000	475,679.28	442,819.22
PVTPL BPCE SA 5.936% 05-30-2035 CUSIP: 05571AAY1	255,000.000	254,141.05	252,775.16
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP: 83368RAZ5	200,000.000	200,000.00	193,021.56
** TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 CUSIP: 89157XAA9	80,000.000	80,000.00	79,671.59
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 CUSIP: 89157XAC5	75,000.000	73,911.00	71,856.48
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 CUSIP: 89157XAB7	115,000.000	115,408.10	110,409.32
Total France - USD		3,654,098.43	3,269,993.19
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 CUSIP: 07274NAQ6	1,950,000.000	1,875,613.62	1,521,358.33
** DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 CUSIP: 251526CY3	205,000.000	205,000.00	194,473.66
** PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 CUSIP: 07274NAN3	500,000.000	492,180.00	416,577.84

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
Total Germany - USD		2,572,793.62	2,132,409.83
Italy - USD			
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	500,000.000	658,946.25	537,459.73
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	375,000.000	356,306.25	442,314.36
PVTPL FIBERCOP SPA 7.2% 07-18-2036 CUSIP: 683879AF7	349,000.000	355,980.00	356,231.63
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	300,000.000	300,000.00	289,780.07
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO CUSIP: 29268BAF8	575,000.000	699,516.25	575,664.23
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 CUSIP: 87927VAV0	125,000.000	123,906.25	129,120.00
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	825,000.000	814,843.75	861,742.00
Total Italy - USD		3,309,498.75	3,192,312.02
Mexico - USD			
GRUPO TELEVISA S A 6.125% DUE 01-31-2046 CUSIP: 40049JBC0	475,000.000	475,619.08	399,035.49
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 CUSIP: 40049JAZ0	200,000.000	205,266.00	180,454.35
Total Mexico - USD		680,885.08	579,489.84
Netherlands - USD			
KONINKLIJKE 6.875% DUE 03-11-2038 CUSIP: 500472AC9	850,000.000	1,208,674.50	915,909.67
Total Netherlands - USD		1,208,674.50	915,909.67
Norway - USD			
** STATOIL ASA 5.1 DUE 08-17-2040 CUSIP: 85771PAC6	660,000.000	680,553.40	636,264.14

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
Total Norway - USD		680,553.40	636,264.14
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	1,750,000.000	1,730,150.00	1,131,332.13
Total South Africa - USD		1,730,150.00	1,131,332.13
Spain - USD			
** BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033 CUSIP: 05964HAV7	200,000.000	200,000.00	210,023.36
Total Spain - USD		200,000.00	210,023.36
Switzerland - USD			
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 CUSIP: 50587KAB7	200,000.000	201,858.00	168,878.48
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	200,000.000	158,824.00	167,009.52
PVTPL UBS GROUP AG 5.959% 01-12-2034 CUSIP: 902613AV0	200,000.000	202,840.00	204,541.71
** PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	1,160,000.000	1,202,776.30	1,213,556.78
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	500,000.000	521,293.75	530,430.03
** UBS AG LONDON BRH 5.65% 09-11-2028 CUSIP: 902674ZW3	200,000.000	199,992.00	204,608.85
Total Switzerland - USD		2,487,584.05	2,489,025.37
United Kingdom - USD			
B A T CAP CORP NT 5.65% 03-16-2052 CUSIP: 05526DBV6	250,000.000	241,257.50	229,215.83
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	900,000.000	831,773.67	715,614.02
B A T CAP CORP 4.758% DUE 09-06-2049 CUSIP: 05526DBK0	225,000.000	240,930.00	182,400.17

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
BARCLAYS PLC 3.564% DUE 09-23-2035 CUSIP: 06738EBP9	200,000.000	158,084.00	176,612.23
BARCLAYS PLC 4.836% 05-09-2028 CUSIP: 06738EAW5	200,000.000	194,030.00	196,453.31
BARCLAYS PLC 5.2% DUE 05-12-2026 CUSIP: 06738EAP0	450,000.000	453,751.50	450,500.41
BARCLAYS PLC 7.119% 06-27-2034 CUSIP: 06738ECH6	600,000.000	615,741.50	636,897.69
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 CUSIP: 054989AD0	175,000.000	175,000.00	192,046.48
HSBC HLDGS PLC 6.5% DUE 05-02-2036 CUSIP: 404280AG4	525,000.000	672,754.50	545,707.66
HSBC HLDGS PLC 6.5% DUE 09-15-2037 CUSIP: 404280AH2	1,650,000.000	2,098,687.15	1,695,712.59
HSBC HLDGS PLC 7.399% 11-13-2034 CUSIP: 404280EC9	600,000.000	656,190.00	652,229.83
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 CUSIP: 404280DH9	200,000.000	199,130.00	198,002.41
** LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 CUSIP: 539439BA6	255,000.000	255,000.00	252,788.11
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 CUSIP: 539439AW9	550,000.000	598,291.50	614,084.27
** LLOYDS BKG GROUP 5.3% DUE 12-01-2045 CUSIP: 539439AN9	275,000.000	273,651.68	249,037.09
PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030 CUSIP: 45262BAG8	200,000.000	199,378.00	202,166.07
** PVTPL IMPERIAL BRANDS FIN PLC 5.875% 07-01-2034 CUSIP: 45262BAH6	245,000.000	243,775.00	244,223.42
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG CUSIP: 92857WBS8	200,000.000	189,718.15	172,515.30
** VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	800,000.000	738,672.50	607,869.68
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	630,000.000	522,697.50	489,940.99
** VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP: 92857WCA6	170,000.000	169,503.30	164,121.23

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
VODAFONE GROUP PLC 5.875% 06-28-2064 CUSIP: 92857WCB4	105,000.000	104,120.10	101,811.58
VODAFONE GROUP PLC 7% DUE 04-04-2079 CUSIP: 92857WBQ2	500,000.000	500,000.00	512,035.41
Total United Kingdom - USD		10,332,137.55	9,481,985.78
United States - USD			
ABBVIE INC FIXED 2.95% DUE 11-21-2026 CUSIP: 00287YBV0	585,000.000	631,335.69	568,266.92
** ABBVIE INC 4.05% DUE 11-21-2039 REG CUSIP: 00287YCA5	62,000.000	54,284.48	53,029.11
ABBVIE INC 4.25% DUE 11-21-2049 REG CUSIP: 00287YCB3	1,175,000.000	1,355,670.06	956,753.84
ABBVIE INC 4.75% 03-15-2045 CUSIP: 00287YDB2	209,000.000	265,708.45	186,592.60
** ABBVIE INC 4.95% 03-15-2031 CUSIP: 00287YDT3	125,000.000	124,870.00	125,001.82
** ABBVIE INC 5.4% 03-15-2054 CUSIP: 00287YDW6	1,230,000.000	1,239,873.90	1,184,350.16
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 CUSIP: 00115AAN9	330,000.000	311,648.42	198,390.23
** AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 CUSIP: 00115AAQ2	950,000.000	952,665.80	906,226.38
** ALABAMA POWER CO SR NT 3% 03-15-2052 CUSIP: 010392FW3	1,175,000.000	991,393.00	755,563.87
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP: 010392FR4	325,000.000	324,580.75	242,789.61
** ALLY FINANCIAL INC 6.184% 07-26-2035 CUSIP: 02005NBV1	270,000.000	273,863.40	266,874.70
ALTRIA GROUP INC 3.4% DUE 02-04-2041 CUSIP: 02209SBM4	85,000.000	80,560.80	61,421.51
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG CUSIP: 02209SBN2	1,025,000.000	675,177.50	697,387.17
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	425,000.000	343,861.25	330,030.41
** ALTRIA GROUP INC 5.95% DUE 02-14-2049 CUSIP: 02209SBF9	125,000.000	162,956.25	122,176.98

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALTRIA GROUP INC 6.2% DUE 02-14-2059 CUSIP: 02209SBG7	50,000.000	69,135.50	48,936.50
** AMGEN INC 5.6% DUE 03-01-2043 CUSIP: 031162DS6	955,000.000	968,571.20	931,830.81
AMGEN INC 5.65% 03-02-2053 CUSIP: 031162DT4	2,050,000.000	2,042,413.20	1,977,488.35
ANGEL OAK REAL 1.068% DUE 05-25-2066 CUSIP: 03465EAA9	86,079.910	86,078.23	72,923.98
ANTHEM INC FIXED 4.625% DUE 05-15-2042 CUSIP: 94973VAY3	1,725,000.000	1,781,068.73	1,491,192.40
ANTHEM INC 3.6% DUE 03-15-2051 CUSIP: 036752AS2	745,000.000	751,399.56	519,500.13
ANTHEM INC 4.55% 05-15-2052 CUSIP: 036752AU7	375,000.000	341,403.75	303,069.34
** AON CORP FIXED 2.9% DUE 08-23-2051 CUSIP: 03740LAB8	435,000.000	396,945.32	264,565.14
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	595,000.000	621,308.15	397,131.09
** APPLE INC 2.65% 02-08-2051 CUSIP: 037833EF3	1,200,000.000	1,010,835.51	741,296.32
** APPLOVIN CORP NT 5.375% 12-01-2031 CUSIP: 03831WAC2	135,000.000	134,829.90	135,153.72
APPLOVIN CORP NT 5.5% 12-01-2034 CUSIP: 03831WAD0	515,000.000	518,239.95	511,524.81
APPLOVIN CORP 5.125% DUE 12-01-2029 CUSIP: 03831WAB4	165,000.000	164,937.30	164,441.61
** ARTHUR J GALLAGHER & CO 4.85% 12-15-2029 CUSIP: 04316JAL3	25,000.000	24,980.50	24,873.53
** ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 CUSIP: 04316JAN9	165,000.000	164,384.55	161,100.92
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP: 04316JAP4	60,000.000	59,625.60	57,911.80
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	1,259,000.000	1,120,402.38	848,216.66
AT&T INC 3.65% DUE 06-01-2051 CUSIP: 00206RKA9	110,000.000	79,966.70	77,774.51

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,282,000.000	1,314,616.50	851,396.35
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	4,612,000.000	3,725,081.75	3,188,465.20
AT&T INC 3.85% DUE 06-01-2060 CUSIP: 00206RKB7	65,000.000	45,959.55	45,056.78
** ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP: 049560BB0	630,000.000	600,534.40	569,366.88
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 CUSIP: 059165EQ9	290,000.000	290,970.15	276,608.30
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	450,000.000	477,982.75	352,910.91
BANK AMER CORP 5.518% 10-25-2035 CUSIP: 06051GMD8	2,850,000.000	2,841,814.70	2,782,321.71
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG CUSIP: 06051GJE0	300,000.000	203,253.00	208,598.90
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	225,000.000	201,001.50	191,434.04
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	950,000.000	939,996.50	943,591.43
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 CUSIP: 59022CAJ2	325,000.000	363,415.00	337,114.95
BANK 2023-BNK45 COML MTG PASSTHRU CTF CLB 6.14799976349% 02-15-2056 CUSIP: 06541BBX5	71,128.000	73,257.22	71,958.31
BANK5 2024-5YR12 MTG PASS THRU CTF CL C 6.30292% 12-15-2057 CUSIP: 06644XBY1	120,000.000	121,161.72	120,722.15
BBCMS MTG TR FLTG RT 1.35609% DUE 09-15-2054 CUSIP: 05493MAG9	929,508.690	96,246.28	56,518.31
BBCMS MTG TR 2024-5C31 COML MTG PASSTHRUCTF CL B 6.002% 12-15-2057 CUSIP: 07336YAE5	108,000.000	111,381.37	109,877.07
BBCMS MTG TR 2024-5C31 COML MTG PASSTHRUCTF CL 5.852% 12-15-2057 CUSIP: 07336YAD7	19,000.000	19,569.89	19,305.52
BECTON DICKINSON & 4.669% DUE 06-06-2047 CUSIP: 075887BX6	275,000.000	288,666.62	235,674.97
BECTON DICKINSON & 4.685% DUE 12-15-2044 CUSIP: 075887BG3	651,000.000	708,165.63	563,208.26

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BENCHMARK 2021-B26 VAR RT .88206% DUE 06-15-2054 CUSIP: 08163EBE4	1,700,542.050	113,173.57	64,235.60
BENCHMARK 2021-B30 FLTG RT .80142% DUE 11-15-2054 CUSIP: 08163KBH3	579,510.530	39,680.21	24,959.29
BENCHMARK 2023-B40 MTG TR COML MTG PASS THRU CTF CL 6.5945% 12-15-2056 CUSIP: 08163WAE5	56,584.000	58,281.26	60,379.70
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 CUSIP: 084659AX9	225,000.000	258,767.63	177,901.06
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 CUSIP: 084664CV1	1,890,000.000	1,741,259.15	1,188,184.09
BK NEW YORK MELLON FLTG RT 5.225% DUE 11-20-2035 CUSIP: 06406RCA3	600,000.000	600,000.00	596,856.10
BMO 2023-C7 MTG TR 6.16% DUE 12-15-2056 CUSIP: 05593FAD0	222,000.000	239,158.55	235,075.84
BMO 2024-5C8 MTG TR COML MTG PASSTHRU CTF CL B 6.0911% 12-15-2057 CUSIP: 09661XAG3	35,000.000	36,049.93	35,622.24
BOEING CO FIXED 5.805% DUE 05-01-2050 CUSIP: 097023CW3	3,115,000.000	3,175,204.55	2,891,508.97
** BOEING CO 5.04% DUE 05-01-2027 CUSIP: 097023CU7	513,000.000	540,042.08	514,230.84
** BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 CUSIP: 10112RBH6	425,000.000	432,887.50	445,463.29
BROADCOM INC SR NT 5.15% 11-15-2031 CUSIP: 11135FBY6	120,000.000	119,805.60	120,839.13
** BROADCOM INC 3.15% DUE 11-15-2025 CUSIP: 11135FBB6	27,000.000	28,610.36	26,648.82
** BROADCOM INC 5.05% 07-12-2029 CUSIP: 11135FBX8	135,000.000	134,823.15	135,475.22
** BSTN SCIENTIFIC 4.7% DUE 03-01-2049 CUSIP: 101137AU1	925,000.000	983,045.75	813,395.86
** BUNGE LTD FIN CORP 4.65% 09-17-2034 CUSIP: 120568BF6	155,000.000	154,510.20	146,414.58
** BUNGE LTD FINANCE CORP 4.2% 09-17-2029 CUSIP: 120568BE9	170,000.000	169,809.60	164,907.02
** BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 CUSIP: 12189LBL4	250,000.000	248,675.00	246,347.34

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO CUSIP: 12189LBJ9	450,000.000	422,635.50	377,468.56
BUSINESS JET SECS 2024-1 LLC SR AST BACKED NT CL A 144A 6.197% 05-15-2039 CUSIP: 12327CAA2	153,577.570	153,575.14	156,348.88
BX COML MTG TR FLTG RT 6.07634% DUE 09-15-2036 CUSIP: 05609VAL9	170,000.000	170,000.00	169,577.82
** CADENCE DESIGN SYS 4.3% DUE 09-10-2029 CUSIP: 127387AN8	90,000.000	89,872.20	88,212.28
** CADENCE DESIGN SYS 4.7% 09-10-2034 CUSIP: 127387AP3	210,000.000	211,626.40	201,407.94
** CAMPBELL SOUP CO 4.75% 03-23-2035 CUSIP: 134429BQ1	95,000.000	94,644.70	89,606.23
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP: 14040HCY9	1,225,000.000	1,191,783.50	1,231,058.97
CARMAX AUTO OWNER TRUST SER 23-3 CL A3 6% 05-15-2028 CUSIP: 14319BAC6	27,000.000	26,999.69	27,228.30
** CARRIER GLOBAL CORP 2.493% 02-15-2027 CUSIP: 14448CAP9	37,000.000	38,828.43	35,377.41
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 CUSIP: 14448CAR5	300,000.000	326,564.54	231,924.84
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 CUSIP: 14448CAS3	614,000.000	620,729.59	441,113.58
** CARRIER GLOBAL CORP 5.9% 03-15-2034 CUSIP: 14448CBC7	184,000.000	192,285.63	190,568.23
** CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026 CUSIP: 12513GBG3	68,000.000	63,876.34	65,199.88
** CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 CUSIP: 161175CL6	500,000.000	496,275.00	398,534.53
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	1,610,000.000	1,313,116.18	1,211,949.94
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	950,000.000	939,155.25	812,846.73
CHARTER 6.484% DUE 10-23-2045 CUSIP: 161175BA1	300,000.000	303,916.05	283,725.90
CHASE HOME LENDING MTG TR 2024-11 MTG PASS THRU CTF CL A-4 6% 11-25-2055 CUSIP: 161919AD7	177,000.000	178,134.88	177,778.46

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CHASE HOME LENDING MTG TR 2024-2 MTG PASS THRU CTF CL A-6-A 6% 02-25-2055 CUSIP: 161929AJ3	76,190.420	75,531.53	76,298.04
CHASE HOME LENDING MTG TR 2024-4 MTG PASSTHRU CTF CL A-6 6% 03-25-2055 CUSIP: 16159NAK0	132,823.870	131,332.33	132,918.39
CIGNA CORP NEW CORP 4.9% 12-15-2048 CUSIP: 125523AK6	900,000.000	1,039,405.05	767,994.99
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 CUSIP: 125523CK4	405,000.000	295,092.25	266,690.24
CIGNA GROUP 5.6% 02-15-2054 CUSIP: 125523CW8	165,000.000	160,803.05	154,733.02
CITIGROUP COML MTG 2.8687% DUE 08-10-2056 CUSIP: 17328FAW5	53,000.000	48,801.41	47,659.58
** CITIGROUP INC 3.887% 01-10-2028 CUSIP: 172967LD1	90,000.000	91,917.96	88,230.50
CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP: 17327CAR4	3,475,000.000	3,538,483.32	3,542,962.34
** CITIGROUP INC 6.625 DUE 06-15-2032 BEO CUSIP: 172967BL4	785,000.000	985,190.70	839,051.15
CMO BANK 2022-BNK39 CL A4 2.854% DUE 02-15-2055 BEO CUSIP: 06539VAJ7	28,000.000	25,212.03	24,148.32
CMO BARCLAYS COMMERCIAL MORTGAGE SEC SER 23-C22 CL A5 VAR RT 11-15-2056 CUSIP: 05554FAD7	55,858.000	61,860.55	61,961.91
CMO BBCMS MTG TR 2023-C20 SER 23-C20 CL A5 VAR RT 07-15-2056 CUSIP: 07336DAW1	100,000.000	104,238.28	102,441.82
CMO BENCHMARK 2021-B31 SR 21-B31 CL A-5 2.5745% 12-15-2054 CUSIP: 08163MAE7	34,873.000	30,869.42	29,616.66
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 CUSIP: 20030NCE9	2,950,000.000	2,611,044.14	2,234,347.73
COMCAST CORP NEW 2.887% 11-01-2051 BEO CUSIP: 20030NDS7	600,000.000	415,389.90	361,561.59
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	334,000.000	239,830.37	188,816.05
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	230,000.000	182,407.45	157,775.78
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	1,742,000.000	1,633,273.65	1,311,893.06

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COMM 2024-CBM MTG TR COML MTG PASSTHRU CTF CL C 7.154% 12-10-2041 CUSIP: 12674GAJ3	122,000.000	123,827.62	123,370.93
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 CUSIP: 202795JT8	375,000.000	374,490.00	243,309.31
COMMONWEALTH EDISON CO 5.65% 06-01-2054 CUSIP: 202795KA7	200,000.000	198,704.00	197,606.56
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 CUSIP: 202795JS0	625,000.000	624,137.50	403,661.49
COMWLTH EDISON CO 4.35% DUE 11-15-2045 CUSIP: 202795JG6	450,000.000	446,499.00	377,723.52
CONE TR 2024-DFW1 MTG PASSTHRU CTF CL A 144A 5.95359% 08-15-2041 CUSIP: 20682AAA8	96,000.000	95,760.00	96,480.00
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 CUSIP: 20826FBD7	175,000.000	135,530.04	126,609.28
CONOCOPHILLIPS CO 3.99% 03-15-2052 CUSIP: 20826FAV8	225,000.000	220,882.50	164,525.36
** CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO CUSIP: 209111GD9	280,000.000	308,665.70	293,798.24
CRH AMER INC 5.125% DUE 05-18-2045 CUSIP: 12626PAN3	675,000.000	669,601.99	613,614.56
** CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG CUSIP: 22822VAV3	70,000.000	68,834.80	66,134.43
CROWN CASTLE TOWERS LLC/CROWN PPN BOND 4.241% 07-15-2028 CUSIP: 22822RBH2	68,000.000	74,551.12	65,453.67
** CSX CORP 4.5% 11-15-2052 CUSIP: 126408HV8	575,000.000	532,852.50	485,683.67
CSX CORP 4.75% DUE 05-30-2042 CUSIP: 126408GW7	175,000.000	183,613.50	158,460.77
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	175,000.000	215,932.50	154,265.44
** CSX CORP 6.22 DUE 04-30-2040 CUSIP: 126408GS6	1,325,000.000	1,768,899.61	1,418,487.73
** CVS HEALTH CORP 3% DUE 08-15-2026 CUSIP: 126650DF4	130,000.000	131,800.92	125,922.83
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	625,000.000	617,365.23	540,503.46

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
** CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	2,410,000.000	2,278,971.65	1,987,560.72
** CVS HEALTH CORP 5.875% 06-01-2053 CUSIP: 126650DZ0	175,000.000	160,282.50	160,548.75
CVS HEALTH CORP 7.0% 03-10-2055 CUSIP: 126650EH9	55,000.000	55,000.00	55,184.54
CYRUSONE DATA CTRS ISSUER I LLC 2024-1 SECD DATA CTR REV 4.76% 03-22-2049 CUSIP: 23284BAF1	37,000.000	34,818.12	35,608.62
** DELL INTL L L C /EMC CORP 4.85% 02-01-2035 CUSIP: 24703DBQ3	280,000.000	269,141.40	265,971.51
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	110,000.000	89,481.70	83,206.70
** DIAMONDBACK ENERGY INC 5.15% 01-30-2030 CUSIP: 25278XAY5	105,000.000	104,821.50	105,198.52
** DIAMONDBACK ENERGY INC 5.2% 04-18-2027 CUSIP: 25278XAX7	70,000.000	69,969.20	70,683.71
** DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP: 25278XBA6	100,000.000	98,643.35	94,026.22
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 CUSIP: 25278XBB4	110,000.000	109,949.40	103,292.28
DISNEY WALT CO SR NT 6.15% 03-01-2037 CUSIP: 254687EF9	385,000.000	542,220.62	409,697.02
** DOMINION ENERGY 4.85% DUE 08-15-2052 CUSIP: 25746UDQ9	875,000.000	817,471.00	752,455.87
DOMINION RES INC 4.7% DUE 12-01-2044 CUSIP: 25746UCC1	600,000.000	661,872.00	509,643.46
DOW CHEM CO 5.25% DUE 11-15-2041 CUSIP: 260543CE1	1,300,000.000	1,444,228.50	1,207,666.42
** DTE ENERGY CO FIXED 1.05% DUE 06-01-2025 CUSIP: 233331BG1	130,000.000	129,022.44	127,994.51
DTE ENERGY CO 4.95% 07-01-2027 CUSIP: 233331BM8	130,000.000	129,896.18	130,474.45
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 CUSIP: 26442CBK9	855,000.000	891,474.30	814,310.81
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 CUSIP: 26442UAR5	600,000.000	558,096.00	567,858.95

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
** DUKE ENERGY 3.2% DUE 08-15-2049 CUSIP: 26442CAZ7	190,000.000	137,484.00	126,752.57
** EASTERN ENERGY GAS 5.65% 10-15-2054 CUSIP: 27636AAA0	60,000.000	59,956.20	56,677.01
EFMT 2024-INV2 5.035% 10-25-2069 CUSIP: 26844LAA6	148,704.060	148,701.53	146,630.81
** ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP: 036752AZ6	175,000.000	174,874.00	173,501.32
ELEVANCE HEALTH INC 5.85% 11-01-2064 CUSIP: 036752BF9	95,000.000	94,867.95	91,911.19
ELFI GRADUATE LN PROGRAM 2024-A LLC 5.56% 08-25-2049 CUSIP: 28627LAA5	91,410.230	91,381.14	91,452.50
ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP: 29273VAW0	225,000.000	222,801.15	217,518.19
** ENERGY TRANSFER 2.9% DUE 05-15-2025 CUSIP: 29278NAP8	95,000.000	94,471.50	94,268.25
** ENTERGY TEX INC 1.75% DUE 03-15-2031 CUSIP: 29365TAK0	315,000.000	295,292.97	259,674.77
ENTERPRISE PRODS 4.95% DUE 10-15-2054 CUSIP: 29379VBF9	545,000.000	506,261.03	476,700.75
** ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 CUSIP: 29379VCG6	430,000.000	428,973.43	416,340.86
** EOG RESOURCES INC 5.65% 12-01-2054 CUSIP: 26875PAW1	80,000.000	79,528.80	78,448.91
ERP OPER LTD 4.5% DUE 07-01-2044 CUSIP: 26884ABB8	530,000.000	559,650.43	457,964.14
EXELON CORP 4.1% DUE 03-15-2052 CUSIP: 30161NBH3	1,275,000.000	1,030,379.02	970,755.25
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	175,000.000	232,695.75	147,808.74
EXELON CORP 5.1% DUE 06-15-2045 CUSIP: 30161NAS0	750,000.000	753,320.00	679,703.72
** EXELON CORP 5.3% DUE 03-15-2033 CUSIP: 30161NBK6	250,000.000	255,815.00	249,483.38
EXELON CORP 5.6% DUE 03-15-2053 CUSIP: 30161NBL4	375,000.000	367,037.25	361,474.67

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Schedule of Assets Held for Investment Purposes

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United States - USD			
EXXON MOBIL CORP 4.114% DUE 03-01-2046 CUSIP: 30231GAW2	655,000.000	701,328.11	531,847.08
FEDEX CORP 4.1% DUE 02-01-2045 CUSIP: 31428XBB1	850,000.000	808,704.49	665,568.34
** FEDEX CORP 4.4% DUE 01-15-2047 CUSIP: 31428XBN5	700,000.000	706,371.86	567,060.52
FEDEX CORP 4.75% DUE 11-15-2045 CUSIP: 31428XBE5	500,000.000	497,565.50	429,324.73
FIVE SR 23-V1 CL B FLTG RT 02-10-2056 CUSIP: 337964AF7	104,400.000	107,124.21	105,386.64
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 CUSIP: 341081GM3	250,000.000	248,755.00	238,691.39
** FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 CUSIP: 341081GV3	2,370,000.000	2,367,393.45	2,369,587.40
FNDTN FIN TR 4.6% DUE 03-15-2050 CUSIP: 35040VAA7	136,591.090	136,567.97	135,100.47
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO CUSIP: 345397B28	200,000.000	203,500.00	196,865.77
FORD MTR CR CO LLC 5.125% DUE 06-16-2025 CUSIP: 345397A60	200,000.000	213,250.00	199,877.17
GCAT 2021-NQM5 TR MTG PASS THRU CTF CL A-1 1.262% 07-25-2066 CUSIP: 36168KAA5	116,068.430	116,066.13	95,343.73
** GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 CUSIP: 36267VAM5	825,000.000	907,319.12	887,773.33
** GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029 CUSIP: 36266GAA5	35,000.000	34,958.35	34,675.72
** GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 CUSIP: 37045XEP7	755,000.000	779,250.60	766,293.35
** GENERAL MTRS CO FIXED 6.8% DUE 10-01-2027 CUSIP: 37045VAU4	175,000.000	185,917.96	182,748.45
GEORGIA PWR CO 3.7% 01-30-2050 CUSIP: 373334KN0	1,080,000.000	871,007.74	794,185.11
GILEAD SCIENCES 5.5% DUE 11-15-2054 CUSIP: 375558CD3	215,000.000	221,375.90	209,514.28
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 CUSIP: 38141GB78	1,305,000.000	1,305,000.00	1,249,742.02

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GREAT AMERICA LEASING RECEIVAB SER 21-2 CL B 1.30999994278% 09-15-2027 CUSIP: 39154TBS6	57,000.000	51,300.00	55,442.04
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 CUSIP: 404530AD9	1,150,000.000	1,089,684.48	722,445.03
** HCA INC 3.5% DUE 07-15-2051 BEO CUSIP: 404119CB3	260,000.000	179,854.20	168,458.10
HCA INC 5.25% DUE 06-15-2049 CUSIP: 404119BZ1	970,000.000	996,690.35	841,141.27
HCA INC 5.45% 04-01-2031 CUSIP: 404119CT4	70,000.000	71,304.80	69,868.87
HCA INC 5.5% DUE 06-15-2047 CUSIP: 404119BV0	1,275,000.000	1,317,258.00	1,161,306.35
HOME DEPOT INC 5.3% 06-25-2054 CUSIP: 437076DF6	400,000.000	393,740.00	383,677.51
** HOME DEPOT INC 5.4% 06-25-2064 CUSIP: 437076DG4	125,000.000	122,867.50	120,008.82
I/O CMO GS MTG SECS TR 2015-GC30 SER 15-GC30 CL XA VAR RT 05-10-2050 REG CUSIP: 36250GAR6	1,021,551.970	24,287.66	93.27
** INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 CUSIP: 455434BW9	130,000.000	126,087.90	127,887.39
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	45,000.000	29,588.40	26,903.98
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	320,000.000	268,115.95	247,580.00
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	72,000.000	61,572.24	56,932.51
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	40,000.000	40,151.07	36,145.95
INTERSTATE PWR & LT CO SR DEB 3.1% 11-30-2051 CUSIP: 461070AT1	670,000.000	457,595.40	427,892.77
J P MORGAN CHASE 3.3765% DUE 01-05-2039 CUSIP: 46655AAE8	100,000.000	102,799.80	89,413.84
J P MORGAN MTG TR 2024-4 MTG PASS THRU CTF CL A-6-A 6% 10-25-2054 CUSIP: 46657WAL2	104,923.760	104,155.23	105,059.37
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 CUSIP: 478375AS7	191,000.000	198,745.16	170,752.81

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JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 CUSIP: 46647PBN5	225,000.000	196,299.00	149,270.02
** JPMORGAN CHASE & CO 4.946% 10-22-2035 CUSIP: 46647PER3	2,805,000.000	2,811,769.95	2,702,115.77
JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP: 46647PDR4	1,925,000.000	1,922,730.75	1,925,847.15
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 CUSIP: 46647PBV7	90,000.000	85,625.85	61,029.46
JPMORGAN CHASE BK .76% DUE 02-26-2029 CUSIP: 46591HCD0	15,964.940	15,964.94	15,828.03
KINDER MORGAN INC 5.2% 03-01-2048 CUSIP: 49456BAQ4	800,000.000	754,164.80	707,403.04
KINDER MORGAN INC 5.55% DUE 06-01-2045 CUSIP: 49456BAH4	1,975,000.000	1,948,481.12	1,845,351.13
KINDER MORGAN 6.5% DUE 02-01-2037 CUSIP: 494550AV8	275,000.000	235,221.25	287,499.76
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 CUSIP: 50077LAZ9	1,255,000.000	1,112,630.30	1,074,361.64
** KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4	175,000.000	180,169.50	164,406.93
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,650,000.000	1,873,036.18	1,492,357.53
KROGER CO 5.5% 09-15-2054 CUSIP: 501044DW8	1,630,000.000	1,639,388.05	1,537,189.82
LOCKHEED MARTIN 4.85 DUE 09-15-2041 CUSIP: 539830AZ2	355,000.000	381,198.90	328,051.65
** LOWE'S COMPANIES INC 5.75% 07-01-2053 CUSIP: 548661ER4	830,000.000	832,640.95	813,897.84
LOWES COS INC 4.25% 04-01-2052 CUSIP: 548661EJ2	1,160,000.000	947,022.64	907,077.67
MARATHON PETE CORP 4.7% DUE 05-01-2025 REG CUSIP: 56585ABH4	450,000.000	460,783.64	449,496.29
MARATHON PETE CORP 4.75% DUE 09-15-2044 CUSIP: 56585AAH5	450,000.000	484,102.95	373,820.76
** MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 CUSIP: 58933YBB0	1,075,000.000	754,416.57	619,627.23

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United States - USD			
META PLATFORMS INC 5.4% 08-15-2054 CUSIP: 30303M8V7	1,345,000.000	1,327,169.20	1,303,349.73
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	195,000.000	194,157.60	190,908.41
** METLIFE INC SR NT 5.3% 12-15-2034 CUSIP: 59156RCN6	250,000.000	248,960.00	249,200.38
** METLIFE INC 5.25% DUE 01-15-2054 CUSIP: 59156RCD8	175,000.000	160,380.50	164,089.38
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051 CUSIP: 59523UAU1	265,000.000	261,258.20	163,780.31
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	490,000.000	545,900.50	363,690.66
** MIDAMERICAN ENERGY CO 5.3% 02-01-2055 CUSIP: 595620AZ8	275,000.000	273,834.00	260,196.54
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 CUSIP: 59562VBD8	1,600,000.000	1,864,489.75	1,519,863.50
MOLSON COORS 4.2% DUE 07-15-2046 CUSIP: 60871RAH3	1,450,000.000	1,322,417.00	1,158,916.40
MORGAN STANLEY CAP I TR 2021-L5 MTG PASSTHRU CTF CL ASB 2.43% 05-15-2054 CUSIP: 61691YAC5	191,000.000	169,721.41	174,296.48
MORGAN STANLEY CAP 4.177% DUE 07-15-2051 CUSIP: 61767YAZ3	175,000.000	206,670.90	169,868.06
** MORGAN STANLEY FIXED 5.516% 11-19-2055 CUSIP: 61747YFV2	95,000.000	95,000.00	91,754.40
** MORGAN STANLEY 3.625% DUE 01-20-2027 CUSIP: 61746BEF9	160,000.000	163,503.04	157,106.25
** MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	2,770,000.000	2,769,088.54	2,725,585.96
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	100,000.000	100,210.00	99,326.90
MORGAN STANLEY 5.831% 04-19-2035 CUSIP: 61747YFR1	120,000.000	120,000.00	122,504.19
MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056 CUSIP: 55361AAU8	50,919.000	52,467.36	53,175.93
MVW 2021-2 LLC TIMESHARE LN BKD NTS CL B1.83% 05-20-2039 CUSIP: 55400KAB1	33,602.690	33,596.80	31,610.38

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MVW 2022-1 LLC 4.4% DUE 11-21-2039 CUSIP: 55400UAB9	42,253.260	42,248.54	41,449.40
NAVIENT PVT ED REFI LN TR 2021-C 1.06% 10-15-2069 CUSIP: 63942JAA5	65,548.320	65,712.19	58,433.26
NAVIENT PVT ED REFI LN TR 2021-E PVT ED LN BACKED NT CL A .97% 12-16-2069 CUSIP: 63942EAA6	230,153.150	223,116.24	202,654.01
NAVIENT PVT ED 5.66% DUE 10-15-2072 CUSIP: 63943CAA9	114,467.210	114,451.93	115,658.33
NEW YORK LIFE INS 6.75% DUE 11-15-2039 CUSIP: 64952GAF5	265,000.000	347,595.20	293,897.54
** NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 CUSIP: 65339KCA6	350,000.000	349,233.50	218,898.52
** NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 CUSIP: 65339KCM0	110,000.000	111,261.50	110,144.61
** NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 CUSIP: 65339KCV0	525,000.000	521,666.25	503,581.50
** NEXTERA ENERGY CAP 5.38% 02-28-2053 CUSIP: 65339KCQ1	1,650,000.000	1,538,984.25	1,516,718.25
** NORDSTROM INC 5% DUE 01-15-2044 CUSIP: 655664AR1	1,200,000.000	1,142,452.26	897,134.38
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 CUSIP: 655844CP1	775,000.000	697,577.50	650,224.71
** NORFOLK SOUTHN 4.837% DUE 10-01-2041 CUSIP: 655844BH0	1,500,000.000	1,671,664.85	1,369,623.83
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG CUSIP: 665772CS6	508,000.000	512,473.80	303,636.89
NORTHN STS PWR CO 2.9% DUE 03-01-2050 CUSIP: 665772CR8	360,000.000	353,533.22	230,708.49
OBX 2024-NQM6 TR 6.447% DUE 02-25-2064 CUSIP: 67118XAA3	97,655.220	98,601.26	98,626.26
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 CUSIP: 674599DF9	65,000.000	69,560.40	66,653.08
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 CUSIP: 674599DL6	1,150,000.000	1,419,254.56	1,161,811.65
** OCCIDENTAL PETE CORP 5.2% 08-01-2029 CUSIP: 674599EJ0	100,000.000	99,964.00	99,198.86

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
OCCIDENTAL PETE 6.125% DUE 01-01-2031 CUSIP: 674599EF8	112,000.000	114,555.72	114,600.67
OHIO PWR CO CORP 4.0% 06-01-2049 CUSIP: 677415CR0	780,000.000	776,190.20	585,716.36
ONEMAIN FINL 5.84% DUE 09-15-2036 CUSIP: 68269HAA3	138,000.000	137,972.28	140,755.25
ONEOK INC 5.7% 11-01-2054 CUSIP: 682680CF8	3,080,000.000	3,067,568.70	2,899,466.48
ORACLE CORP 3.6% DUE 04-01-2050 REG CUSIP: 68389XBX2	725,000.000	707,247.58	508,385.16
ORACLE CORP 3.95% DUE 03-25-2051 CUSIP: 68389XCA1	1,950,000.000	1,878,559.50	1,445,559.20
** ORACLE CORP 5.375% 09-27-2054 CUSIP: 68389XCU7	1,455,000.000	1,459,554.15	1,340,909.25
ORL 2024-GLKS MTG TR 5.80436% 12-15-2039 CUSIP: 67120DAA3	167,000.000	166,582.28	167,000.00
** OTIS WORLDWIDE CORP 5.125% 11-19-2031 CUSIP: 68902VAR8	60,000.000	59,996.40	60,021.94
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	210,000.000	181,320.70	182,071.91
** PAC GAS & ELEC CO 3.3% DUE 08-01-2040 CUSIP: 694308JH1	285,000.000	277,887.73	213,517.10
** PAC GAS & ELEC CO 6.95% 03-15-2034 CUSIP: 694308KP1	145,000.000	147,175.75	158,870.09
PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033 CUSIP: 694308KM8	105,000.000	109,250.40	110,710.15
** PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	4,005,000.000	4,077,296.49	3,755,885.08
PFS FING CORP 3.89% DUE 05-15-2027 CUSIP: 69335PEK7	288,000.000	277,785.00	287,216.06
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 CUSIP: 718172BD0	275,000.000	259,588.61	246,521.06
** PHILIP MORRIS INTL INC 5.125% 02-15-2030 CUSIP: 718172DA4	300,000.000	298,720.90	301,418.28
** PHILIP MORRIS INTL INC 5.25% 02-13-2034 CUSIP: 718172DJ5	400,000.000	388,976.00	395,495.63

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Corporate Debt Instruments - Other			
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PHILIP MORRIS INTL 4.125% DUE 03-04-2043 CUSIP: 718172AW9	175,000.000	167,035.75	142,327.63
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP: 718172BL2	1,305,000.000	1,282,043.02	1,069,383.08
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 CUSIP: 718172AM1	200,000.000	195,586.00	170,336.22
PHILLIPS 66 FIXED 1.3% DUE 02-15-2026 CUSIP: 718546AZ7	90,000.000	88,890.90	86,719.80
PRAXAIR INC NT 2% 08-10-2050 CUSIP: 74005PBS2	325,000.000	169,744.25	169,451.07
PRIN FINL GROUP FIXED 5.5% 03-15-2053 CUSIP: 74251VAU6	610,000.000	601,620.90	583,334.36
PROLOGIS L P 5.25% 03-15-2054 CUSIP: 74340XCK5	475,000.000	466,545.00	443,745.06
PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 CUSIP: 744533BR0	135,000.000	134,977.05	131,008.55
PVTPL AQUA FIN TR 2021-A SR 21-A CL A 1.54% DUE 07-17-2046 BEO CUSIP: 03842VAA5	43,456.230	43,450.53	39,815.56
** PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	240,000.000	257,959.20	223,949.90
PVTPL BLUE STREAM ISSUER LLC SR 24-1A CL A2 5.408% 11-20-2054 CUSIP: 09606BAG9	84,000.000	84,000.00	84,128.55
PVTPL BOF-VII AL FDG TR SER 23-CAR3 CL A2 6.291% 07-26-2032 CUSIP: 097093AB4	120,700.880	120,699.27	122,659.30
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO CUSIP: 11135FBQ3	335,000.000	272,549.65	269,948.82
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO CUSIP: 11135FBK6	205,000.000	179,977.70	179,488.82
PVTPL BX TR 2024-VLT4 CL C FLTG 07-15-2029 CUSIP: 05612TAE5	171,000.000	170,572.50	171,534.38
PVTPL CAMB COML MTG SR 2019-LIFE CL B FLTG RT 12-09-2020 CUSIP: 12482HAG9	152,000.000	149,815.00	152,000.00
PVTPL CLOUD CAPITAL SER 24-1A CL A2 5.781%11-22-2049 CUSIP: 102104AA4	98,000.000	98,000.00	97,659.48
PVTPL CLOUD CAPITAL SR 24-2A CL A2 5.923%11-22-2049 CUSIP: 102104AC0	64,000.000	64,000.00	63,537.42

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Schedule of Assets Held for Investment Purposes

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PVTPL CMO ANGEL OAK MTG TR SER 19-6 CL A1 FLTG 11-25-2059 CUSIP: 03464VAA2	9,039.760	9,039.70	8,858.07
PVTPL CMO BX TRUST SR 24-XL4 CL B FLTG RT 02-15-2039 CUSIP: 05611VAC5	131,221.270	130,893.22	131,221.27
PVTPL CMO CONNECTICUT AVE SECS TR 2022-R03 NT CL 1M-2 FLTG 03-25-2042 CUSIP: 20753XAB0	165,000.000	165,000.00	173,250.00
PVTPL CMO GCAT 2019-NQM3 TR 0.0% DUE 12-31-2059 CUSIP: 36167VAA2	15,708.290	15,707.94	15,130.34
PVTPL CMO J P MORGAN MORTGAGE TRUST SR 24-2 CL A6A FLTG RT 08-25-2054 CUSIP: 46657TAL9	73,953.560	73,469.21	73,948.11
PVTPL CMO LV TR 2024-SHOW LV 2024-SHOW AVAR 10/10/2029 VAR RT DUE 10-10-2041 BEO CUSIP: 50245XAA5	160,000.000	159,999.95	157,501.18
PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 19-NQM5 CLS A1 VAR RT 11-25-2059 CUSIP: 64830PAA4	24,515.470	24,515.47	22,864.63
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM14 CL A1 4.944% 09-25-2064 CUSIP: 67119XAC8	124,116.560	124,116.46	122,367.70
PVTPL CMO STARWOOD MORTGAGE RESIDENTIAL SR 21-3 CL A1 FLTG RT 06-25-2056 CUSIP: 85573JAA4	75,887.100	75,885.89	65,173.57
PVTPL CMO TOWD POINT MORTGAGE TRUST SER 24-CES2 CL A1A VAR RT 02-25-2064 CUSIP: 89182JAA9	139,817.150	139,815.00	140,842.19
PVTPL CMO TOWD PT MTG TR 2022-4 TPMT 2022-4 A1 VAR RT DUE 09-25-2062 BEO CUSIP: 89180YAA8	245,107.470	232,820.31	230,147.29
PVTPL CMO VERUS SECURITIZATION SER 21-3 CLS A1 VAR RT 11-25-2031 CUSIP: 92539LAA8	102,181.860	102,181.09	85,767.15
PVTPL CMO VERUS SECURITIZATION TR 2021-6SR 21-6 CL A1 VAR RT DUE 10-25-2066 BEO CUSIP: 92538MAA7	83,754.060	83,752.50	70,487.39
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 CUSIP: 224044CP0	400,000.000	402,248.00	263,374.54
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP: 224044BV8	725,000.000	1,027,226.17	849,608.22
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO CUSIP: 224044CF2	150,000.000	133,678.50	136,935.81
PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053 CUSIP: 224044CT2	350,000.000	349,727.00	320,185.58
PVTPL CROCKETT PARTNERS EQUIP CO IIA LLC SR 24-1C CL A 6.05% 01-20-2031 CUSIP: 22689LAA3	96,769.200	96,757.36	97,481.88

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Schedule of Assets Held for Investment Purposes

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PVTPL CYRUSONE DATA CTRS ISSUER I LLC SR23-2A CL A2 5.56% 11-20-2048 CUSIP: 23284BAE4	39,000.000	36,163.74	38,985.02
PVTPL EQUIPMENT SHARE SR 24-2M CL A 5.7% 12-20-2032 CUSIP: 69121NAA6	147,000.000	146,966.25	147,117.79
PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035 CUSIP: 350930AD5	410,000.000	413,730.30	412,809.81
PVTPL J P MORGAN SER 2023-HE3 CL A-1 FLTG 05-20-2054 CUSIP: 465985AA7	42,864.830	42,864.83	42,955.32
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 CUSIP: 476556DE2	55,000.000	54,806.40	53,706.25
PVTPL JP MORGAN MORTGAGE TRUST SER 24-HE1 A1 FLTG 08-25-2054 CUSIP: 46658AAA3	111,054.970	111,054.97	111,684.67
PVTPL KUBOTA CR OWNER TR 2024-1 NT CL A-3 144A 5.19% DUE 07-17-2028 BEO CUSIP: 50117BAC4	163,000.000	162,993.63	164,795.98
PVTPL METRONET INFRASTRUCTURE ISSUER LLC SER 24-1A CL A2 6.23% 04-20-2054 CUSIP: 59170JAG3	104,000.000	103,984.95	106,078.80
PVTPL MVW OWNER TRUST SER 24-2A CL A 4.43% 03-20-2042 CUSIP: 55389QAA5	148,730.660	148,711.22	145,612.88
PVTPL MVW 2021-2 LLC 20/05/2039 1.43% DUE 05-20-2039 BEO CUSIP: 55400KAA3	56,116.540	56,101.28	52,636.50
PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP: 62847RAA5	128,425.520	128,418.48	128,898.06
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	141,551.440	133,052.92	126,826.64
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO CUSIP: 63942KAA2	21,978.860	19,348.27	19,400.15
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 CUSIP: 64952GAT5	1,035,000.000	1,083,828.96	753,624.61
** PVTPL PINE STREET TRUST III 6.223% 05-15-2054 CUSIP: 72284KAB7	470,000.000	471,724.80	474,988.07
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP: 74970WAA8	180,000.000	180,000.00	179,476.60
PVTPL SBA TOWER TR 2020-1C SECD TOWER REV SECS 144A 1.884% DUE 07-15-2050 CUSIP: 78403DAP5	79,000.000	80,801.20	76,545.71
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 CUSIP: 83444MAG6	0.000	0.00	0.00

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** PVTPL SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAL5	0.000	0.00	0.00
PVTPL STACK INFRASTRUCTURE ISSUER LLC SR23-3A CL A2 5.9% 10-25-2048 CUSIP: 85236KAK8	113,000.000	108,423.48	114,009.63
PVTPL SUBWAY FDG LLC ISSUER SR SECD NT CL A-2-I 6.028% 07-30-2054 CUSIP: 864300AA6	112,000.000	112,000.00	113,352.14
PVTPL TACO BELL FDG LLC 2016-1 SR SECD NT CL A-2-III 144A 4.97 DUE 05-25-2046 CUSIP: 87342RAC8	28,125.000	27,067.02	28,070.26
PVTPL TACO BELL FDG LLC 2021-1 SR SECD NT CL A-2-I 1.946% 08-25-2051 CUSIP: 87342RAG9	125,760.000	125,760.00	117,432.71
PVTPL TRAFIGURA SECURITISATION FINAN SR 24-1A CL A2 5.89% 11-15-2027 CUSIP: 892725AX0	200,000.000	199,989.30	203,596.40
PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054 CUSIP: 98979QAA1	99,000.000	98,972.40	101,448.28
REGENCY CTRS L P 4.4% DUE 02-01-2047 CUSIP: 75884RAW3	215,000.000	220,086.90	177,162.20
REGENCY CTRS L P 4.65% DUE 03-15-2049 CUSIP: 75884RAY9	260,000.000	306,170.40	220,161.61
RTX CORP 4.875% 10-15-2040 CUSIP: 75513ECA7	155,000.000	191,761.74	142,841.92
** RTX CORPORATION 2.82% 09-01-2051 CUSIP: 75513ECL3	1,760,000.000	1,161,329.10	1,069,322.58
** RTX CORPORATION 4.625% 11-16-2048 CUSIP: 913017CX5	275,000.000	274,128.25	233,972.10
** RTX CORPORATION 6.4% 03-15-2054 CUSIP: 75513ECX7	875,000.000	915,526.25	953,210.65
** S&P GLOBAL INC 3.7% 03-01-2052 CUSIP: 78409VBL7	150,000.000	117,433.50	112,145.20
** S&P GLOBAL INC 3.9% 03-01-2062 CUSIP: 78409VBM5	100,000.000	78,131.07	74,533.38
** SANTANDER HLDGS USA INC 6.124% 05-31-2027 CUSIP: 80282KBK1	55,000.000	55,000.00	55,811.56
SANTANDER HLDGS USA INC 6.342% 05-31-2035 CUSIP: 80282KBL9	195,000.000	194,332.00	198,220.52
SBA TOWER TR 2.328% DUE 07-15-2052 CUSIP: 78403DAR1	26,000.000	26,785.20	23,713.81

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SFS AUTO 4.6% DUE 11-20-2031 CUSIP: 78436XAD9	36,000.000	35,994.21	35,833.53
SFS AUTO 4.76% DUE 11-20-2031 CUSIP: 78436XAE7	121,000.000	120,969.96	119,920.84
SHELL INTL FIN B V 3.625% DUE 08-21-2042 CUSIP: 822582AT9	465,000.000	429,321.55	362,385.04
** SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 CUSIP: 824348AX4	825,000.000	834,175.54	694,654.11
SIERRA TIMESHARE 2020-2 RECEIVABLES VACATION TIMESHARE LN 1.33% 07-20-2037 CUSIP: 826525AA5	37,628.740	35,515.06	37,125.14
SIERRA TIMESHARE 2020-2 RECEIVABLES VACATION TIMESHARE LN 3.51% 07-20-2037 CUSIP: 826525AC1	24,551.200	25,335.70	24,338.67
SIERRA TIMESHARE 2021-1 RECEIVABLES VACATION TIMESHARE LN BKD .99 11-20-2037 CUSIP: 82652QAA9	98,605.380	92,773.79	95,528.72
SIERRA TIMESHARE 2021-2 RECEIVABLES 1.35% 09-20-2038 CUSIP: 82652RAA7	17,118.520	17,116.30	16,514.56
SIERRA TIMESHARE 2024-1 RECEIVABLES 5.15% 01-20-2043 CUSIP: 826935AA6	98,184.360	98,157.43	98,069.71
SIERRA TIMESHARE 2024-2 RECEIVABLES VACATION TIMESHARE LN 5.29% 06-20-2041 CUSIP: 82650DAB8	103,006.130	102,990.48	102,769.55
SIERRA TIMESHARE 5.8% DUE 04-20-2040 CUSIP: 82650BAA4	60,144.760	60,143.96	60,344.66
SIERRA TIMESHARE 6.1% DUE 09-20-2040 CUSIP: 826944AA8	74,952.590	74,950.54	76,135.39
SOLVENTUM CORP 5.6% 03-23-2034 CUSIP: 83444MAR2	165,000.000	164,302.19	164,302.19
SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAT8	140,000.000	136,782.48	136,782.48
SOTHEBYS ARTFI MASTER TR 6.43% 12-22-2031 CUSIP: 83589CAA6	129,000.000	128,987.05	130,698.29
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 CUSIP: 842400FZ1	230,000.000	282,007.60	199,544.54
SOUTHERN CO 4.4% DUE 07-01-2046 CUSIP: 842587CX3	1,475,000.000	1,497,622.06	1,220,840.95
SOUTHERN CO 4.85% 03-15-2035 CUSIP: 842587EA1	575,000.000	574,149.00	548,736.73

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHN CAL EDISON 4% DUE 04-01-2047 CUSIP: 842400GG2	1,250,000.000	1,268,060.55	963,074.41
STARWOOD MTG 1.92% DUE 11-25-2066 CUSIP: 85573RAA6	112,428.230	112,427.93	97,009.49
** SYSCO CORP FIXED 6.6% DUE 04-01-2050 CUSIP: 871829BN6	330,000.000	360,351.30	362,240.27
** SYSCO CORP 3.3% DUE 02-15-2050 CUSIP: 871829BJ5	925,000.000	702,769.85	623,033.06
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	475,000.000	494,793.25	460,769.22
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 CUSIP: 87264ACX1	300,000.000	297,966.00	290,040.10
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,710,000.000	1,457,779.80	1,129,717.77
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9	140,000.000	135,006.55	120,501.12
T-MOBILE USA INC 3.375% 04-15-2029 CUSIP: 87264ABV6	215,000.000	189,196.55	200,672.25
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	250,000.000	185,896.82	167,135.45
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,100,000.000	1,258,530.25	903,182.76
** TAMPA ELEC CO 4.9% 03-01-2029 CUSIP: 875127BM3	125,000.000	124,915.00	124,911.53
** TAPESTRY INC 5.5% 03-11-2035 CUSIP: 876030AL1	105,000.000	104,857.20	102,097.69
TCO COML MTG TR 2024-DPM COML MTG PASS THRU CTF CL A 5.55477% 12-15-2039 CUSIP: 87231EAA5	100,000.000	99,750.00	100,016.40
TIME WARNER CABLE 6.75% DUE 06-15-2039 CUSIP: 88732JAU2	1,925,000.000	2,469,243.00	1,887,968.85
TIME WARNER CABLE 7.3% DUE 07-01-2038 CUSIP: 88732JAN8	300,000.000	377,792.50	305,584.36
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 CUSIP: 893574AR4	325,000.000	359,473.35	240,609.22
** TRAVELERS COS INC 6.25% DUE 06-15-2037 CUSIP: 89417EAD1	700,000.000	969,983.00	753,293.84

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRUIST FINL CORP 5.711% 01-24-2035 CUSIP: 89788MAS1	170,000.000	170,000.00	171,336.51
UBER TECHNOLOGIES INC 4.8% 09-15-2034 CUSIP: 90353TAP5	165,000.000	164,881.20	157,916.37
** UBER TECHNOLOGIES INC 5.35% 09-15-2054 CUSIP: 90353TAQ3	45,000.000	44,912.70	41,845.93
** UNION PAC CORP 3.25% DUE 02-05-2050 CUSIP: 907818FK9	625,000.000	626,593.75	427,335.04
** UNION PAC CORP 3.5% 02-14-2053 CUSIP: 907818FZ6	725,000.000	664,814.00	511,664.98
UNION PAC CORP 3.839% DUE 03-20-2060 BEO CUSIP: 907818FG8	825,000.000	948,013.66	589,882.35
** UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 CUSIP: 90932VAA3	117,999.990	117,229.56	117,807.79
** UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP: 911312CE4	175,000.000	175,264.25	170,860.02
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO CUSIP: 91324PEF5	775,000.000	654,123.25	512,444.96
** UNITEDHEALTH GROUP INC 4.5% 04-15-2033 CUSIP: 91324PEV0	190,000.000	180,935.10	180,247.01
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP: 91324PEK4	600,000.000	578,312.25	514,970.82
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 CUSIP: 91324PEL2	425,000.000	420,835.00	366,863.93
** UNITEDHEALTH GROUP INC 5.05% 04-15-2053 CUSIP: 91324PEW8	1,355,000.000	1,221,502.05	1,222,114.68
** UNITEDHEALTH GROUP INC 5.375% 04-15-2054 CUSIP: 91324PFC1	325,000.000	324,093.25	305,184.31
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 CUSIP: 91324PFL1	905,000.000	904,961.90	880,134.26
VA ELEC & PWR CO 4.45 02-15-2044 CUSIP: 927804FR0	600,000.000	678,744.00	510,313.04
VA ELEC & PWR CO 4.6% DUE 12-01-2048 CUSIP: 927804GA6	200,000.000	186,690.00	168,935.60
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD CUSIP: 92343VFW9	700,000.000	635,309.90	416,015.64

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP: 92343VGB4	1,075,000.000	1,065,378.75	760,895.48
** VERIZON COMMUNICATIONS 5.05% 05-09-2033 CUSIP: 92343VGT5	140,000.000	138,811.60	138,535.15
** VERIZON COMMUNICATIONS 5.5% 02-23-2054 CUSIP: 92343VGW8	45,000.000	45,955.80	43,181.39
VERIZON 4.862% DUE 08-21-2046 CUSIP: 92343VCK8	95,000.000	85,714.70	84,884.92
VERIZON 4% DUE 03-22-2050 CUSIP: 92343VFD1	500,000.000	412,790.00	380,078.16
** VICI PROPERTIES LP 6.125% 04-01-2054 CUSIP: 925650AG8	450,000.000	443,263.50	447,105.51
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 CUSIP: 927804GF5	250,000.000	249,457.50	155,918.47
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 CUSIP: 927804GJ7	300,000.000	295,839.00	252,850.17
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 CUSIP: 927804GL2	1,175,000.000	1,167,907.50	1,119,914.80
** VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 CUSIP: 927804GS7	150,000.000	149,347.50	145,216.55
VULCAN MATERIALS CO 4.95% 12-01-2029 CUSIP: 929160BB4	50,000.000	49,944.00	49,859.48
** VULCAN MATERIALS CO 5.7% 12-01-2054 CUSIP: 929160BD0	45,000.000	44,748.90	43,869.68
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	1,150,000.000	1,613,507.50	1,254,542.13
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP: 931142EU3	475,000.000	479,972.88	327,228.07
** WALMART INC 4.5% DUE 04-15-2053 CUSIP: 931142FE8	370,000.000	364,780.24	322,471.85
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	990,000.000	781,112.10	739,072.47
** WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	1,170,000.000	944,101.97	942,412.27
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 CUSIP: 95000U2N2	120,000.000	121,525.01	118,915.83

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 CUSIP: 94974BGE4	450,000.000	460,657.08	378,186.34
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	1,150,000.000	1,133,105.50	1,137,478.98
WELLS FARGO & COMPANY 5.499% 01-23-2035 CUSIP: 95000U3K7	210,000.000	210,000.00	209,400.78
WELLS FARGO AND COMPANY 5.211% 12-03-2035 CUSIP: 95000U3N1	1,180,000.000	1,180,000.00	1,148,367.55
WELLS FARGO COML MTG TR 2024-1CHI COML MTG PASSTHRU CTF CL A 5.48441 07-15-2035 CUSIP: 95003PAA9	120,000.000	118,113.59	120,270.30
WFRBS COML MTG TR FLTG RT 4.0689997673% DUE 09-15-2057 CUSIP: 92890KBC8	55,728.730	59,427.28	51,543.50
** WILLIAMS COS INC 5.3% DUE 08-15-2052 CUSIP: 969457CA6	200,000.000	199,908.00	183,116.12
ZOETIS INC 4.7 02-01-2043 CUSIP: 98978VAH6	1,250,000.000	1,273,530.68	1,112,233.41
ZOETIS INC 3.95% 09-12-2047 CUSIP: 98978VAM5	450,000.000	355,738.50	350,036.79
Total United States - USD		198,558,334.86	175,168,240.16
Total Corporate Debt Instruments - Other		236,756,610.57	209,476,818.20
Corporate Stock - Common			
Brazil - USD			
NU HOLDINGS LTD SEDOL: BN6NP19	46,155.000	449,322.82	478,165.80
XP INC COM USD0.00001 CLASS A CUSIP: G98239109	2,169.000	48,154.30	25,702.65
Total Brazil - USD		497,477.12	503,868.45
Canada - CAD			
CDN NATURAL RESOURCES COMMON STOCK SEDOL: 2171573	9,568.000	317,963.81	295,249.51
Total Canada - CAD		317,963.81	295,249.51

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - USD			
** BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS CUSIP: 11285B108	877.000	24,617.39	24,257.82
CANADIAN PAC KANS CITY LTD SEDOL: BNVTFQ7	6,918.000	277,966.42	500,655.66
RB GLOBAL INC COM NPV CUSIP: 74935Q107	967.000	53,651.53	87,233.07
Total Canada - USD		356,235.34	612,146.55
China - HKD			
MEITUAN USD0.00001 B CLASS SEDOL: BGJW376	27,400.000	674,570.55	535,093.56
Total China - HKD		674,570.55	535,093.56
Denmark - DKK			
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	8,894.000	511,549.14	770,889.08
Total Denmark - DKK		511,549.14	770,889.08
Finland - USD			
AMER SPORTS INC COM EUR0.030058 CUSIP: G0260P102	305.000	3,834.37	8,527.80
Total Finland - USD		3,834.37	8,527.80
France - EUR			
ENGIE EUR1 (PRIME FIDELIT)(REGD) SEDOL: BYZNDP7	47,300.000	1,028,520.46	749,870.82
SAFRAN SA EUR0.20 SEDOL: B058TZ6	3,194.000	589,059.71	701,496.82
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	1,621.000	244,164.98	404,361.63
Total France - EUR		1,861,745.15	1,855,729.27

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Germany - EUR			
SAP SE SEDOL: 4846288	2,945.000	736,432.80	720,608.11
SIEMENS ENERGY AG NPV SEDOL: BMTVQK9	9,708.000	425,328.85	506,451.72
Total Germany - EUR		1,161,761.65	1,227,059.83
Germany - USD			
BIRKENSTOCK HOLDING PLC COM NPV CUSIP: M2029K104	199.000	10,141.00	11,275.34
Total Germany - USD		10,141.00	11,275.34
India - USD			
ADR ICICI BK LTD SEDOL: 2569286	14,134.000	316,403.79	422,041.24
WNS HOLDINGS LTD ORD GBP0.1 CUSIP: G98196101	3,390.000	171,296.70	160,652.10
Total India - USD		487,700.49	582,693.34
Ireland - USD			
ICON PLC COM SEDOL: B94G471	2,565.000	478,216.33	537,906.15
Total Ireland - USD		478,216.33	537,906.15
Israel - USD			
MONDAY COM LTD COM NPV SEDOL: BMHRYX8	1,564.000	347,154.94	368,228.16
Total Israel - USD		347,154.94	368,228.16
Italy - EUR			
FERRARI NV COM EUR0.01 SEDOL: BD6G507	1,620.000	284,336.21	691,805.16
Total Italy - EUR		284,336.21	691,805.16

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Italy - USD			
CNH INDUSTRIAL NV COM STK CUSIP: N20944109	4,568.000	62,557.65	51,755.44
Total Italy - USD		62,557.65	51,755.44
Japan - JPY			
MITSUBISHI HVY IND NPV SEDOL: 6597067	37,800.000	449,763.01	534,674.22
Total Japan - JPY		449,763.01	534,674.22
Korea, Republic of - USD			
COUPANG INC SEDOL: BNYHDF3	25,858.000	478,383.58	568,358.84
Total Korea, Republic of - USD		478,383.58	568,358.84
Netherlands - EUR			
ADYEN NV EUR0.01 SEDOL: BZ1HM42	309.000	441,397.60	459,796.19
ASM INTL NV EUR0.04 SEDOL: 5165294	624.000	199,541.46	361,069.75
Total Netherlands - EUR		640,939.06	820,865.94
Netherlands - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) SEDOL: B908F01	621.000	197,291.46	430,402.68
Total Netherlands - USD		197,291.46	430,402.68
Singapore - USD			
ADR SEA LTD ADR SEDOL: BYWD7L4	6,722.000	514,251.68	713,204.20
Total Singapore - USD		514,251.68	713,204.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 SEDOL: BFZ1K46	1,507.000	473,326.00	674,201.66
Total Sweden - USD		473,326.00	674,201.66
Switzerland - CHF			
UBS GROUP AG USD0.10 (REGD) SEDOL: BRJL176	11,756.000	327,784.50	359,717.38
Total Switzerland - CHF		327,784.50	359,717.38
Taiwan - USD			
ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10 SEDOL: 2113382	4,761.000	695,104.49	940,249.89
Total Taiwan - USD		695,104.49	940,249.89
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	4,444.000	586,224.29	582,613.91
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	29,031.000	353,449.31	417,576.53
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	11,380.000	313,868.86	379,396.57
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	6,941.000	160,773.89	299,470.71
ROLLS ROYCE HLDGS ORD GBP0.20 SEDOL: B63H849	78,766.000	559,868.51	560,904.25
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	12,319.000	481,666.88	549,865.20
Total United Kingdom - GBP		2,455,851.74	2,789,827.17
United States - GBP			
FERGUSON ENTERPRIS USD0.0001 (DI) SEDOL: BS3BQJ6	1,863.000	279,889.10	324,317.76
Total United States - GBP		279,889.10	324,317.76

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
#REORG/AVANGRID MERGER 12-23-2024 CUSIP: 05351W103	0.000	0.00	0.00
#REORG/SMARTSHEET INC MERGER 01-22-2025 CUSIP: 83200N103	716.000	36,971.28	40,117.48
AAON INC COM PAR $0.004 COM PAR $0.004 CUSIP: 000360206	363.000	31,668.74	42,717.84
** ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	492.000	22,546.39	19,507.80
ACI WORLDWIDE INC COM STK CUSIP: 004498101	4,640.000	140,028.15	240,862.40
ACUITY BRANDS INC COM CUSIP: 00508Y102	162.000	38,538.69	47,325.06
ADT INC DEL COM CUSIP: 00090Q103	1,746.000	13,543.35	12,064.86
** ADVANCE AUTO PTS INC COM CUSIP: 00751Y106	303.000	48,883.04	14,328.87
ADVANCED DRAIN SYS INC DEL COM CUSIP: 00790R104	370.000	41,708.27	42,772.00
AECOM CUSIP: 00766T100	722.000	35,610.03	77,124.04
AES CORP COM CUSIP: 00130H105	4,116.000	55,271.82	52,972.92
AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108	173.000	27,487.61	31,991.16
AFFIRM HLDGS INC CL A CL A CUSIP: 00827B106	1,371.000	39,690.90	83,493.90
AFLAC INC COM CUSIP: 001055102	2,961.000	164,823.80	306,285.84
** AGCO CORP COM CUSIP: 001084102	320.000	20,127.82	29,913.60
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	1,519.000	104,732.37	204,062.46
AIR LEASE CORP CL A CL A CUSIP: 00912X302	543.000	20,326.82	26,178.03
AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101	806.000	58,589.29	77,093.90

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ALASKA AIR GROUP INC COM CUSIP: 011659109	664.000	46,230.92	42,994.00
** ALBEMARLE CORP COM CUSIP: 012653101	617.000	70,504.50	53,111.36
ALBERTSONS COS INC CL A CL A CUSIP: 013091103	2,178.000	43,376.31	42,775.92
ALIGN TECHNOLOGY INC COM CUSIP: 016255101	394.000	102,123.58	82,152.94
ALLEGION PLC COMMON STOCK CUSIP: G0176J109	460.000	37,616.74	60,112.80
** ALLEGRO MICROSYSTEMS INC DEL COM CUSIP: 01749D105	645.000	15,912.23	14,099.70
ALLIANT ENERGY CORP COM CUSIP: 018802108	1,433.000	58,390.42	84,747.62
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	468.000	17,458.58	50,572.08
ALLSTATE CORP COM CUSIP: 020002101	1,394.000	179,092.22	268,749.26
ALLY FINL INC COM CUSIP: 02005N100	1,458.000	33,088.91	52,502.58
ALNYLAM PHARMACEUTICALS INC COM CUSIP: 02043Q107	681.000	66,273.07	160,246.11
** AMCOR PLC ORD USD0.01 CUSIP: G0250X107	7,536.000	74,075.23	70,913.76
AMDOCS ORD GBP0.01 CUSIP: G02602103	601.000	37,467.69	51,169.14
AMEDISYS INC COM CUSIP: 023436108	182.000	34,741.64	16,523.78
AMENTUM HLDGS INC COM USD0.01 WI CUSIP: 023939101	655.000	8,917.71	13,774.65
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	383.000	35,166.42	52,444.19
AMEREN CORP COM CUSIP: 023608102	1,460.000	86,820.31	130,144.40
AMERICAN AIRLINES INC COM USD1 CUSIP: 02376R102	3,425.000	110,389.86	59,697.75

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
AMERICAN WTR WKS CO INC NEW COM CUSIP: 030420103		1,068.000	106,703.74	132,955.32
AMERIPRISE FINL INC COM CUSIP: 03076C106		516.000	75,783.96	274,733.88
AMETEK INC NEW COM CUSIP: 031100100		1,221.000	90,903.16	220,097.46
AMKOR TECHNOLOGY INC COM CUSIP: 031652100		591.000	23,652.82	15,182.79
ANSYS INC COM CUSIP: 03662Q105		459.000	64,390.43	154,834.47
ANTERO MIDSTREAM CORPORATION CUSIP: 03676B102	COM USD1.00	1,779.000	18,243.12	26,845.11
ANTERO RES CORP COM CUSIP: 03674X106		1,534.000	49,371.19	53,766.70
AON PLC SEDOL: BLP1HW5		840.000	197,097.50	301,694.40
** APA CORP COM CUSIP: 03743Q108		1,884.000	78,991.65	43,501.56
APELLIS PHARMACEUTICALS INC COM CUSIP: 03753U106		544.000	44,218.49	17,359.04
API GROUP CORPORATION COM USD0.0001 CUSIP: 00187Y100		1,194.000	44,932.25	42,948.18
APPFOLIO INC COM CL A COM CL A CUSIP: 03783C100		116.000	28,370.31	28,619.52
APPLIED INDL TECHNOLOGIES INC COM CUSIP: 03820C105		1,056.000	149,180.16	252,880.32
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108		1,392.000	69,876.59	450,771.36
APTARGROUP INC COM CUSIP: 038336103		347.000	28,779.96	54,513.70
APTIV PLC NEW ORD USD0.01 CUSIP: G3265R107		1,424.000	80,669.60	86,123.52
ARAMARK COM CUSIP: 03852U106		1,365.000	34,376.84	50,928.15
ARCH CAPITAL GROUP COM STK SEDOL: 2740542		7,347.000	448,613.52	678,495.45

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	2,504.000	151,371.06	126,502.08
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER CUSIP: 03990B101	984.000	67,406.86	174,197.52
ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102	228.000	12,750.33	32,223.24
ARROW ELECTR INC COM CUSIP: 042735100	283.000	22,191.96	32,012.96
ASHLAND INC COM USD0.01 CUSIP: 044186104	275.000	16,482.11	19,651.50
ASPEN TECHNOLOGY INC COM USD0.10 CUSIP: 29109X106	142.000	25,997.03	35,447.46
ASSURANT INC COM CUSIP: 04621X108	278.000	23,909.60	59,275.16
ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106	286.000	11,627.78	25,742.86
ASTERA LABS INC COM CUSIP: 04626A103	571.000	68,305.60	75,628.95
ATI INC COM CUSIP: 01741R102	652.000	36,154.51	35,886.08
ATLASSIAN CORP CL A SEDOL: BQ1PC76	1,777.000	456,382.61	432,486.26
** ATMOS ENERGY CORP COM CUSIP: 049560105	852.000	75,116.92	118,658.04
ATRICURE INC COM STK CUSIP: 04963C209	2,770.000	121,397.80	84,651.20
AUTONATION INC COM CUSIP: 05329W102	136.000	7,351.36	23,098.24
AVANTOR INC COM CUSIP: 05352A100	3,560.000	74,980.65	75,009.20
AVERY DENNISON CORP COM CUSIP: 053611109	421.000	36,604.56	78,781.73
AVIENT CORPORATION CUSIP: 05368V106	5,635.000	215,745.53	230,246.10
AVIS BUDGET GROUP INC COM STK CUSIP: 053774105	85.000	13,925.63	6,851.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AVNET INC COM CUSIP: 053807103	477.000	21,557.47	24,956.64
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	1,153.000	33,662.58	39,455.66
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 CUSIP: G0692U109	417.000	25,098.51	36,954.54
AXON ENTERPRISE INC COM CUSIP: 05464C101	380.000	45,149.86	225,841.60
AXSOME THERAPEUTICS INC. COM CUSIP: 05464T104	1,539.000	106,724.65	130,214.79
AZEK CO INC CL A CL A CUSIP: 05478C105	743.000	27,949.66	35,270.21
** AZENTA INC COM USD0.01 CUSIP: 114340102	278.000	26,310.52	13,900.00
BAKER HUGHES CO CUSIP: 05722G100	5,280.000	137,410.38	216,585.60
BALL CORP COM CUSIP: 058498106	1,561.000	67,369.65	86,057.93
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	3,921.000	172,441.50	301,250.43
** BANK OZK COM CUSIP: 06417N103	570.000	24,055.18	25,382.10
BATH & BODY WORKS INC COM USD0.5 WI CUSIP: 070830104	1,180.000	63,642.24	45,748.60
BAXTER INTL INC COM CUSIP: 071813109	2,673.000	118,859.61	77,944.68
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	2,554.000	222,217.27	259,435.32
BELLRING BRANDS INC COM USD0.01 CUSIP: 07831C103	691.000	39,484.91	52,059.94
BENTLEY SYS INC CL B CL B CUSIP: 08265T208	722.000	39,898.39	33,717.40
BERKLEY W R CORP COM CUSIP: 084423102	1,557.000	42,334.83	91,115.64
BERRY GLOBAL GROUP INC COM USD0.01 CUSIP: 08579W103	609.000	28,173.45	39,384.03

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BEST BUY INC COM STK CUSIP: 086516101	1,140.000	67,231.29	97,812.00
BILL HOLDINGS INC COM USD0.00001 CUSIP: 090043100	4,254.000	373,686.73	360,356.34
BIO RAD LABORATORIES INC CL A CL A CUSIP: 090572207	102.000	22,672.69	33,508.02
BIO-TECHNE CORP COM CUSIP: 09073M104	809.000	29,763.38	58,272.27
BIOGEN INC COMMON STOCK CUSIP: 09062X103	766.000	166,081.58	117,136.72
BIOHAVEN LTD COM NPV WI CUSIP: G1110E107	1,325.000	69,745.42	49,488.75
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	999.000	86,845.10	65,664.27
BJS WHSL CLUB HLDGS INC COM CUSIP: 05550J101	700.000	46,824.26	62,545.00
BLOCK H & R INC COM CUSIP: 093671105	739.000	17,409.94	39,048.76
BLOCK INC CUSIP: 852234103	2,938.000	187,975.63	249,700.62
BLUE OWL CAP INC COM CL A CUSIP: 09581B103	2,777.000	33,957.10	64,593.02
BOK FINL CORP COM NEW CUSIP: 05561Q201	127.000	11,314.06	13,519.15
BOOT BARN HLDGS INC COM CUSIP: 099406100	1,722.000	83,220.00	261,434.04
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP: 099502106	673.000	34,745.22	86,615.10
BORG WARNER INC COM CUSIP: 099724106	1,189.000	39,508.75	37,798.31
BOSTON BEER INC CL A CL A CUSIP: 100557107	48.000	26,924.94	14,399.04
BOYD GAMING CORP COM CUSIP: 103304101	361.000	21,923.01	26,186.94
** BRIDGEBIO PHARMA INC COM CUSIP: 10806X102	3,460.000	88,220.28	94,942.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BRIGHT HORIZONS FA COM USD0.001 CUSIP: 109194100	303.000	26,100.49	33,587.55
BRIGHTHOUSE FINL INC COM CUSIP: 10922N103	329.000	14,586.08	15,805.16
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP: 11133T103	624.000	61,274.84	141,080.16
BROWN & BROWN INC COM CUSIP: 115236101	1,263.000	37,319.40	128,851.26
** BROWN FORMAN CORP CL A CL A CUSIP: 115637100	257.000	10,867.10	9,686.33
** BROWN-FORMAN INC CL B NON-VTG COM CUSIP: 115637209	904.000	39,203.96	34,333.92
BRUKER CORP CUSIP: 116794108	577.000	19,445.30	33,823.74
** BRUNSWICK CORP COM CUSIP: 117043109	365.000	22,168.90	23,608.20
BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	606.000	28,577.07	86,615.58
BUNGE GLOBAL SA F COMMON STOCK CUSIP: H11356104	749.000	53,385.46	58,242.24
BURLINGTON STORES INC COM CUSIP: 122017106	333.000	36,498.68	94,924.98
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	493.000	21,332.64	54,915.27
C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP: 12541W209	614.000	47,511.05	63,438.48
CACI INTL INC CL A CL A CUSIP: 127190304	116.000	25,101.43	46,870.96
** CAESARS ENTMT INC NEW COM CUSIP: 12769G100	1,124.000	108,283.04	37,564.08
** CAPRI HOLDINGS LTD COM NPV CUSIP: G1890L107	593.000	27,606.78	12,488.58
CARDINAL HLTH INC CUSIP: 14149Y108	1,280.000	97,539.81	151,385.60
CARLISLE COMPANIES INC COM CUSIP: 142339100	242.000	33,245.93	89,259.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CARLYLE GROUP INC COM CUSIP: 14316J108	1,167.000	41,630.22	58,921.83
CARMAX INC COM CUSIP: 143130102	819.000	56,217.48	66,961.44
CARNIVAL CORP COM PAIRED CUSIP: 143658300	5,428.000	107,004.87	135,265.76
** CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM CUSIP: 146229109	181.000	16,502.47	9,808.39
CARVANA CO CL A CL A CUSIP: 146869102	572.000	75,352.19	116,321.92
CASELLA WASTE SYS INC CL A COM STK CUSIP: 147448104	2,540.000	233,660.62	268,757.40
CASEYS GEN STORES INC COM CUSIP: 147528103	195.000	26,315.90	77,264.85
CAVA GROUP INC COM CUSIP: 148929102	397.000	28,881.16	44,781.60
CBOE GLOBAL MARKETS INC CUSIP: 12503M108	558.000	49,873.98	109,033.20
CBRE GROUP INC CL A CL A CUSIP: 12504L109	1,618.000	70,832.28	212,427.22
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP: 12510Q100	2,319.000	24,736.79	27,201.87
CDW CORP COM CUSIP: 12514G108	706.000	56,796.09	122,872.24
CELANESE CORP DEL COM STK CUSIP: 150870103	585.000	55,557.63	40,487.85
** CELSIUS HLDGS INC COM NEW COM NEW CUSIP: 15118V207	927.000	47,680.80	24,417.18
CENCORA INC CUSIP: 03073E105	879.000	93,794.98	197,493.72
CENTENE CORP DEL COM CUSIP: 15135B101	2,669.000	176,959.24	161,688.02
CENTERPOINT ENERGY INC COM CUSIP: 15189T107	3,559.000	90,884.09	112,927.07
CERTARA INC COM CUSIP: 15687V109	609.000	17,970.76	6,485.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CF INDS HLDGS INC COM CUSIP: 125269100	917.000	31,318.08	78,238.44
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	269.000	34,253.35	49,657.40
CHART INDS INC COM PAR $0.01 COM PAR $0.01 CUSIP: 16115Q308	1,059.000	201,871.98	202,099.56
** CHARTER COMMUNICATIONS INC NEW CL A CL A CUSIP: 16119P108	497.000	148,794.14	170,356.69
CHEFS' WAREHOUSE HOLDINGS IN CUSIP: 163086101	4,989.000	215,068.78	246,057.48
CHEMED CORP NEW COM CUSIP: 16359R103	78.000	27,017.94	41,324.40
CHEMOURS CO COM CUSIP: 163851108	771.000	26,449.37	13,029.90
CHENIERE ENERGY INC COM NEW CUSIP: 16411R208	1,182.000	75,651.46	253,976.34
** CHOICE HOTELS INTL INC COM CUSIP: 169905106	151.000	9,992.74	21,438.98
CHORD ENERGY CORPORATION COM USD0.01 CUSIP: 674215207	325.000	54,496.55	37,999.00
CHURCH & DWIGHT INC COM CUSIP: 171340102	1,282.000	68,883.99	134,238.22
CHURCHILL DOWNS INC COM CUSIP: 171484108	2,062.000	278,864.05	275,359.48
CIENA CORP COM NEW CUSIP: 171779309	759.000	32,902.01	64,370.79
CIN FNCL CORP COM CUSIP: 172062101	811.000	68,056.00	116,540.70
CIRRUS LOGIC INC COM CUSIP: 172755100	283.000	17,964.90	28,181.14
CITIZENS FINL GROUP INC COM CUSIP: 174610105	2,425.000	87,296.82	106,118.00
CIVITAS RES INC COM CUSIP: 17888H103	518.000	35,742.88	23,760.66
** CLARIVATE PLC CUSIP: G21810109	2,141.000	56,915.45	10,876.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CLEAN HBRS INC COM CUSIP: 184496107	289.000	26,072.15	66,510.46
CLEARWAY ENERGY INC CL A CL A CUSIP: 18539C105	356.000	8,734.41	8,704.20
CLEARWAY ENERGY INC CL C CL C CUSIP: 18539C204	580.000	15,824.54	15,080.00
CLEVELAND CLIFFS USD0.125 CUSIP: 185899101	2,454.000	50,395.34	23,067.60
CLOROX CO COMMON STOCK USD 1 PAR CUSIP: 189054109	652.000	81,036.46	105,891.32
CLOUDFLARE INC COM CUSIP: 18915M107	1,581.000	120,537.86	170,242.08
CMS ENERGY CORP COM CUSIP: 125896100	1,638.000	75,211.82	109,172.70
CNA FNCL CORP COM CUSIP: 126117100	120.000	4,853.26	5,804.40
** COCA-COLA CONSOLIDATED INC COM CUSIP: 191098102	32.000	34,837.66	40,319.68
COGNEX CORP COM CUSIP: 192422103	5,352.000	236,062.78	191,922.72
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP: 192446102	2,633.000	164,369.42	202,477.70
COHERENT CORP COM CUSIP: 19247G107	659.000	36,170.84	62,427.07
COINBASE GLOBAL INC COM CL A CUSIP: 19260Q107	1,075.000	109,030.32	266,922.50
COLUMBIA BKG SYS INC COM CUSIP: 197236102	1,115.000	28,481.56	30,116.15
COLUMBIA SPORTSWEAR CO COM CUSIP: 198516106	172.000	16,297.09	14,435.96
COM ALCOA CORPORATION COM USD0.01 CUSIP: 013872106	1,300.000	46,939.43	49,114.00
COMERICA INC COM CUSIP: 200340107	722.000	46,042.78	44,655.70
COMFORT SYS USA INC COM CUSIP: 199908104	185.000	56,262.51	78,451.10

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
COMM BANCSHARES INC COM CUSIP: 200525103	679.000	26,446.70	42,308.49
COMMVAULT SYS INC COM STK CUSIP: 204166102	848.000	136,133.21	127,971.68
CONAGRA BRANDS INC COM USD5 CUSIP: 205887102	2,487.000	86,726.56	69,014.25
CONCENTRIX CORP COM USD0.0001 CUSIP: 20602D101	240.000	17,135.50	10,384.80
CONFLUENT INC CL A CL A CUSIP: 20717M103	1,309.000	37,441.23	36,599.64
CONS EDISON INC COM CUSIP: 209115104	1,883.000	141,823.17	168,020.09
CONTRA MIRATI THERAPEU COM CUSIP: 604CVR027	262.000	0.00	0.00
CORE & MAIN INC COM CL A COM CL A CUSIP: 21874C102	1,007.000	35,138.45	51,266.37
COREBRIDGE FINL INC COM CUSIP: 21871X109	1,595.000	35,646.64	47,738.35
CORNING INC COM CUSIP: 219350105	4,054.000	122,304.19	192,646.08
CORPAY INC COM CUSIP: 219948106	364.000	58,637.46	123,184.88
CORTEVA INC COM USD0.01 WI CUSIP: 22052L104	3,682.000	121,127.77	209,726.72
COSTAR GROUP INC COM CUSIP: 22160N109	2,147.000	80,825.65	153,703.73
COTERRA ENERGY INC COM CUSIP: 127097103	3,897.000	87,841.77	99,529.38
** COTY INC COM CL A COM CL A CUSIP: 222070203	2,064.000	30,925.52	14,365.44
CRANE CO NEW COM CUSIP: 224408104	257.000	16,911.57	38,999.75
CRANE NXT CO COM USD1.00 CUSIP: 224441105	250.000	8,375.69	14,555.00
** CREDIT ACCEP CORP MICH COM CUSIP: 225310101	35.000	7,778.82	16,431.10

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CREDO TECHNOLOGY GROUP HOLDING LTD CUSIP: G25457105	2,036.000	104,610.65	136,839.56
CROCS INC COM CUSIP: 227046109	313.000	33,181.66	34,282.89
CROWN HLDGS INC COM CUSIP: 228368106	615.000	35,928.09	50,854.35
** CULLEN / FROST BANKERS INC COM CUSIP: 229899109	317.000	31,887.86	42,557.25
CUMMINS INC CUSIP: 231021106	723.000	115,983.63	252,037.80
CURTISS WRIGHT CORP COM CUSIP: 231561101	201.000	24,846.78	71,328.87
D R HORTON INC COM CUSIP: 23331A109	1,558.000	65,774.62	217,839.56
DARDEN RESTAURANTS INC COM CUSIP: 237194105	626.000	58,927.87	116,867.94
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101	830.000	52,218.23	27,962.70
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	1,581.000	167,806.84	225,909.09
DAVITA INC COM CUSIP: 23918K108	265.000	18,369.32	39,630.75
** DAYFORCE INC CUSIP: 15677J108	796.000	48,238.71	57,821.44
DECKERS OUTDOOR CORP COM CUSIP: 243537107	810.000	54,310.81	164,502.90
DELTA AIR LINES INC DEL COM NEW COM NEW CUSIP: 247361702	3,391.000	98,083.43	205,155.50
DENTSPLY SIRONA INC COM CUSIP: 24906P109	1,084.000	62,336.08	20,574.32
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	3,307.000	127,852.10	108,238.11
DEXCOM INC COM CUSIP: 252131107	2,077.000	227,915.57	161,528.29
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109	993.000	115,268.61	162,683.19

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	299.000	24,638.84	68,423.16
** DILLARDS INC CL A COM CUSIP: 254067101	17.000	7,486.66	7,339.58
DISCOVER FINL SVCS COM STK CUSIP: 254709108	1,328.000	94,506.54	230,049.44
DOCUSIGN INC COM CUSIP: 256163106	1,074.000	79,533.58	96,595.56
DOLBY LABORATORIES INC CL A COM STK CUSIP: 25659T107	297.000	15,902.85	23,195.70
DOLLAR GEN CORP NEW COM CUSIP: 256677105	1,150.000	152,066.46	87,193.00
** DOLLAR TREE INC COM STK CUSIP: 256746108	1,067.000	99,155.94	79,960.98
DOMINOS PIZZA INC COM CUSIP: 25754A201	183.000	37,247.66	76,816.08
DONALDSON INC COM CUSIP: 257651109	639.000	28,853.52	43,036.65
DOUBLEVERIFY HLDGS INC COM CUSIP: 25862V105	749.000	24,433.25	14,388.29
DOVER CORP COM USD1.00 CUSIP: 260003108	721.000	56,580.19	135,259.60
DOW INC COM USD0.01 WI CUSIP: 260557103	3,706.000	196,609.60	148,721.78
DOXIMITY INC COM USD0.001 CL A CUSIP: 26622P107	631.000	23,458.79	33,689.09
DRAFTKINGS INC NEW CL A CUSIP: 26142V105	2,394.000	46,993.29	89,056.80
** DROPBOX INC CL A CL A CUSIP: 26210C104	1,303.000	32,824.24	39,142.12
DT MIDSTREAM INC COM USD0.01 WI CUSIP: 23345M107	513.000	17,792.99	51,007.59
DTE ENERGY CO COM CUSIP: 233331107	1,124.000	100,797.04	135,723.00
DUN & BRADSTREET HLDGS INC COM CUSIP: 26484T106	1,571.000	29,787.77	19,574.66

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DUOLINGO INC CL A COM CL A COM CUSIP: 26603R106	197.000	41,642.14	63,873.31
DUPONT DE NEMOURS INC COMMON STOCK CUSIP: 26614N102	2,205.000	130,849.88	168,131.25
DUTCH BROS INC CL A CL A CUSIP: 26701L100	577.000	25,231.09	30,223.26
DXC TECHNOLOGY CO COM CUSIP: 23355L106	940.000	61,363.69	18,781.20
DYNATRACE INC COM CUSIP: 268150109	1,548.000	59,052.12	84,133.80
** E L F BEAUTY INC COM CUSIP: 26856L103	278.000	58,580.63	34,902.90
EAGLE MATLS INC COM CUSIP: 26969P108	179.000	19,254.69	44,170.04
EAST WEST BANCORP INC COM CUSIP: 27579R104	740.000	38,565.74	70,862.40
EASTMAN CHEM CO COM CUSIP: 277432100	630.000	49,456.57	57,531.60
EBAY INC COM USD0.001 CUSIP: 278642103	2,532.000	115,492.07	156,857.40
EDISON INTL COM CUSIP: 281020107	2,070.000	139,649.20	165,268.80
ELANCO ANIMAL HEALTH INC COM CUSIP: 28414H103	2,576.000	72,835.76	31,195.36
ELASTIC N V COM USD0.01 CUSIP: N14506104	460.000	38,116.29	45,576.80
ELECTR ARTS COM CUSIP: 285512109	1,405.000	182,685.83	205,551.50
ELEMENT SOLUTION INC COM CUSIP: 28618M106	1,173.000	14,399.67	29,829.39
EMCOR GROUP INC COM CUSIP: 29084Q100	245.000	44,584.57	111,205.50
ENCOMPASS HEALTH CORP COM USD0.01 CUSIP: 29261A100	513.000	28,411.22	47,375.55
ENOVIS CORPORATION COM USD0.001 CUSIP: 194014502	289.000	18,022.29	12,681.32

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
ENPHASE ENERGY INC COM CUSIP: 29355A107	692.000	61,346.31	47,526.56
ENTEGRIS INC COM CUSIP: 29362U104	791.000	42,486.92	78,356.46
ENTERGY CORP NEW COM CUSIP: 29364G103	2,316.000	97,091.33	175,599.12
ENVISTA HLDGS CORP COM CUSIP: 29415F104	878.000	24,564.56	16,936.62
EPAM SYS INC COM STK CUSIP: 29414B104	292.000	51,559.83	68,275.44
** EQT CORP COM CUSIP: 26884L109	3,117.000	96,353.39	143,724.87
EQUIFAX INC COM CUSIP: 294429105	646.000	91,496.15	164,633.10
EQUITABLE HLDGS INC COM CUSIP: 29452E101	1,742.000	39,860.77	82,170.14
ESAB CORPORATION COM USD0.001 WI CUSIP: 29605J106	311.000	15,120.99	37,301.34
** ESSENTIAL UTILS INC COM CUSIP: 29670G102	1,444.000	49,684.74	52,446.08
ETSY INC COM CUSIP: 29786A106	600.000	45,153.91	31,734.00
EURONET WORLDWIDE INC COM CUSIP: 298736109	236.000	19,747.36	24,270.24
** EVERCORE INC CUSIP: 29977A105	1,023.000	129,533.13	283,565.37
EVEREST GROUP LTD CUSIP: G3223R108	229.000	56,079.04	83,003.34
EVERGY INC COM NPV CUSIP: 30034W106	1,245.000	68,666.23	76,629.75
EVERSOURCE ENERGY COM CUSIP: 30040W108	1,974.000	119,711.72	113,366.82
EVERUS CONSTR GROUP INC COM CUSIP: 300426103	263.000	9,266.61	17,292.25
EXACT SCIENCES CORP COM CUSIP: 30063P105	963.000	71,796.60	54,110.97

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
EXELIXIS INC COM STK CUSIP: 30161Q104	1,493.000	34,357.69	49,716.90
EXELON CORP COM CUSIP: 30161N101	5,418.000	187,654.10	203,933.52
EXPAND ENERGY CORP CUSIP: 165167735	1,220.000	101,066.76	121,451.00
EXPEDIA GROUP INC COM USD0.001 CUSIP: 30212P303	665.000	82,790.80	123,909.45
EXPEDITORS INTL WASH INC COM CUSIP: 302130109	742.000	44,632.61	82,191.34
** F N B CORP PA COM CUSIP: 302520101	1,913.000	24,612.77	28,274.14
FABRINET COM USD0.01 CUSIP: G3323L100	1,072.000	254,565.28	235,711.36
FACTSET RESH SYS INC COM STK CUSIP: 303075105	202.000	41,060.98	97,016.56
FAIR ISAAC CORPORATION COM CUSIP: 303250104	126.000	34,544.96	250,857.18
FASTENAL CO COM CUSIP: 311900104	3,028.000	92,231.65	217,743.48
FERGUSON ENTERPRISES INC USD0.0001 CUSIP: 31488V107	1,070.000	231,206.02	185,719.90
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK CUSIP: 31620R303	1,371.000	38,567.23	76,967.94
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	2,889.000	153,673.62	233,344.53
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102	534.000	22,548.21	33,342.96
FIRST CTZNS BANCSHARES INC CL A CL A CUSIP: 31946M103	64.000	49,039.81	135,233.28
FIRST HAWAIIAN INC COM CUSIP: 32051X108	693.000	19,321.34	17,983.35
FIRST HORIZON CORPORATION COM CUSIP: 320517105	2,914.000	42,233.92	58,687.96
** FIRST SOLAR INC COM CUSIP: 336433107	560.000	35,733.68	98,694.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** FIRST WATCH RESTAURANT GROUP INC COM CUSIP: 33748L101	11,867.000	277,145.66	220,844.87
** FIRSTENERGY CORP COM CUSIP: 337932107	3,162.000	108,575.84	125,784.36
FIVE BELOW INC COM USD0.01 CUSIP: 33829M101	278.000	35,236.93	29,178.88
** FIVE9 INC COM CUSIP: 338307101	6,870.000	473,378.05	279,196.80
FLOOR & DECOR HLDGS INC CL A CL A CUSIP: 339750101	552.000	31,451.53	55,034.40
FLOWERS FOODS INC COM CUSIP: 343498101	963.000	17,489.14	19,895.58
FLOWSERVE CORP COM CUSIP: 34354P105	697.000	32,128.70	40,091.44
FMC CORP COM (NEW) CUSIP: 302491303	658.000	38,109.55	31,985.38
FORTIVE CORP COM MON STOCK CUSIP: 34959J108	1,854.000	108,821.72	139,050.00
** FORTREA HLDGS INC COM CUSIP: 34965K107	464.000	10,520.76	8,653.60
** FORTUNE BRANDS INNOVATIONS INC USD0.01 CUSIP: 34964C106	648.000	33,185.44	44,277.84
FOX CORP CL A CL A CUSIP: 35137L105	1,169.000	42,444.00	56,790.02
FOX CORP CL B CL B CUSIP: 35137L204	677.000	24,528.30	30,965.98
FRESHPET INC COM CUSIP: 358039105	2,000.000	235,793.73	296,220.00
FRKLN RES INC COM CUSIP: 354613101	1,534.000	48,593.11	31,124.86
FRONTIER COMMUNICATIONS PARENT INC COM NPV CUSIP: 35909D109	1,272.000	30,691.58	44,138.40
** FTAI AVIATION LTD COM USD0.01 CUSIP: G3730V105	1,111.000	92,518.86	160,028.44
FTI CONSULTING INC COM CUSIP: 302941109	185.000	22,850.62	35,359.05

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
F5 INC COM STK NPV CUSIP: 315616102	307.000	46,192.17	77,201.29
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	1,304.000	145,315.40	370,140.40
** GAMESTOP CORP NEW CL A CUSIP: 36467W109	2,075.000	84,194.83	65,030.50
GAP INC COM CUSIP: 364760108	1,042.000	25,431.09	24,622.46
GARMIN LTD COMMON STOCK CUSIP: H2906T109	814.000	57,510.73	167,895.64
GARTNER INC COM CUSIP: 366651107	399.000	58,859.68	193,303.53
GATES INDL CORP PL COM USD0.01 CUSIP: G39108108	1,251.000	21,576.12	25,733.07
GE HEALTHCARE TECHNOLOGIES INC COM CUSIP: 36266G107	2,405.000	188,304.09	188,022.90
GEN DIGITAL INC COM USD0.01 CUSIP: 668771108	2,855.000	69,283.44	78,169.90
GENERAC HLDGS INC COM STK CUSIP: 368736104	310.000	40,998.27	48,065.50
GENERAL MILLS INC COM CUSIP: 370334104	2,965.000	187,570.94	189,078.05
GENPACT LIMITED COM STK USD0.01 CUSIP: G3922B107	916.000	27,047.31	39,342.20
GENTEX CORP COM CUSIP: 371901109	1,195.000	24,131.73	34,332.35
GENUINE PARTS CO COM CUSIP: 372460105	731.000	77,539.67	85,351.56
GITLAB INC CL A COM CUSIP: 37637K108	645.000	31,791.36	36,345.75
GLAUKOS CORP COM CUSIP: 377322102	1,287.000	153,711.55	192,972.78
GLOBAL PMTS INC COM CUSIP: 37940X102	1,337.000	158,476.59	149,824.22
** GLOBALFOUNDRIES INC CUSIP: G39387108	509.000	29,101.94	21,841.19

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** GLOBANT SA USD1.20 CUSIP: L44385109	221.000	35,249.30	47,386.82
GLOBE LIFE INC COM CUSIP: 37959E102	495.000	39,854.76	55,202.40
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208	587.000	28,841.61	48,550.77
GODADDY INC CL A CL A CUSIP: 380237107	743.000	42,807.22	146,645.91
GRACO INC COM CUSIP: 384109104	884.000	33,243.37	74,512.36
** GRAIL INC COM CUSIP: 384747101	120.000	3,630.89	2,142.00
GRAINGER W W INC COM CUSIP: 384802104	231.000	67,900.25	243,485.55
GRAND CANYON ED INC COM STK CUSIP: 38526M106	154.000	17,169.51	25,225.20
** GRAPHIC PACKAGING HLDG CO COM STK CUSIP: 388689101	1,580.000	21,754.60	42,912.80
GREEN BRICK PARTNERS INC COM CUSIP: 392709101	1,789.000	134,506.40	101,060.61
** GROCERY OUTLET HLDG CORP COM CUSIP: 39874R101	501.000	16,703.13	7,820.61
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	430.000	30,476.22	72,489.40
GXO LOGISTICS INC COM CUSIP: 36262G101	623.000	22,825.71	27,100.50
HALLIBURTON CO COM CUSIP: 406216101	4,663.000	109,343.03	126,786.97
HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	3,902.000	182,334.95	186,554.62
HANOVER INS GROUP INC COM CUSIP: 410867105	193.000	18,506.91	29,849.38
HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	640.000	36,461.83	19,283.20
HASBRO INC COM CUSIP: 418056107	741.000	62,612.50	41,429.31

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
HASHICORP INC COM USD0.000015 CL A CUSIP: 418100103	740.000	21,495.09	25,315.40
HAYWARD HLDGS INC COM CUSIP: 421298100	736.000	12,442.67	11,253.44
HEICO CORP NEW CL A CL A CUSIP: 422806208	427.000	23,283.59	79,456.16
** HEICO CORP NEW COM CUSIP: 422806109	232.000	16,647.99	55,155.68
HENRY SCHEIN INC COMMON STOCK CUSIP: 806407102	677.000	41,739.82	46,848.40
** HERSHEY COMPANY COM STK USD1 CUSIP: 427866108	775.000	142,469.57	131,246.25
HESS CORP COM STK CUSIP: 42809H107	1,478.000	99,503.42	196,588.78
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	6,863.000	104,548.92	146,525.05
HEXCEL CORP NEW COM CUSIP: 428291108	440.000	22,907.65	27,588.00
HF SINCLAIR CORPORATION COM USD0.01 CUSIP: 403949100	847.000	30,214.20	29,687.35
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	1,267.000	100,198.65	313,151.72
HOLOGIC INC COM CUSIP: 436440101	1,215.000	55,343.13	87,589.35
HORMEL FOODS CORP COM CUSIP: 440452100	1,525.000	55,477.04	47,839.25
HOULIHAN LOKEY INC CL A CL A CUSIP: 441593100	283.000	27,691.57	49,145.78
HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC CUSIP: 44267T102	155.000	16,357.09	11,922.60
HOWMET AEROSPACE INC COM USD1.00 WI CUSIP: 443201108	2,143.000	52,888.40	234,379.91
HP INC COM CUSIP: 40434L105	5,117.000	102,610.33	166,967.71
HUBBELL INC COM CUSIP: 443510607	282.000	40,420.40	118,126.98

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
HUBSPOT INC COM CUSIP: 443573100	259.000	66,762.33	180,463.43
HUMANA INC COM CUSIP: 444859102	634.000	236,895.18	160,852.14
HUNT J B TRANS SVCS INC COM CUSIP: 445658107	437.000	45,310.28	74,578.42
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	7,634.000	102,031.44	124,205.18
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	208.000	38,575.19	39,305.76
HUNTSMAN CORP COM STK CUSIP: 447011107	840.000	17,832.28	15,145.20
HURON CONSULTING GROUP INC COM STK CUSIP: 447462102	59.000	0.00	7,331.34
** HYATT HOTELS CORP COM CL A COM CL A CUSIP: 448579102	230.000	16,850.95	36,105.40
IAC INC COM NEW CUSIP: 44891N208	5,034.000	360,504.30	217,166.76
IDACORP INC COM CUSIP: 451107106	323.000	32,167.44	35,297.44
IDEAYA BIOSCIENCES INC COM CUSIP: 45166A102	3,351.000	102,813.74	86,120.70
IDEX CORP COM CUSIP: 45167R104	398.000	48,694.17	83,297.42
IDEXX LABS INC COM CUSIP: 45168D104	434.000	85,642.76	179,432.96
ILLUMINA INC COM CUSIP: 452327109	837.000	160,857.54	111,848.31
IMMUNOVANT INC COM CUSIP: 45258J102	2,375.000	95,041.77	58,828.75
INCYTE CORP COM CUSIP: 45337C102	835.000	81,049.25	57,673.45
INFORMATICA INC CL A CL A CUSIP: 45674M101	426.000	13,460.86	11,046.18
INGERSOLL RAND INC COM CUSIP: 45687V106	2,134.000	69,773.34	193,041.64

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
INGRAM MICRO HLDG CORP COM CUSIP: 457152106	93.000	1,849.31	1,803.27
INGREDION INC COM CUSIP: 457187102	344.000	38,317.71	47,320.64
** INSMED INC COM PAR $.01 CUSIP: 457669307	2,125.000	80,936.96	146,710.00
INSPIRE MED SYS INC COM CUSIP: 457730109	907.000	192,641.55	168,139.66
INSTALLED BLDG PRODS INC COM CUSIP: 45780R101	1,222.000	265,920.76	214,155.50
INSULET CORP COM STK CUSIP: 45784P101	367.000	46,171.33	95,812.69
INTERACTIVE BROKERS GROUP INC CL COM CUSIP: 45841N107	563.000	30,483.05	99,465.21
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	1,956.000	47,059.49	54,807.12
INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	1,344.000	170,367.45	113,635.20
** INTL PAPER CO COM CUSIP: 460146103	1,821.000	84,548.38	98,006.22
INTRA-CELLULAR THERAPIES INC COM CUSIP: 46116X101	535.000	36,643.06	44,683.20
INVESCO LTD COM STK USD0.20 CUSIP: G491BT108	1,961.000	54,455.22	34,278.28
** IONIS PHARMACEUTICALS INC COM CUSIP: 462222100	827.000	36,488.68	28,911.92
IPG PHOTONICS CORP COM CUSIP: 44980X109	141.000	14,525.41	10,253.52
IQVIA HLDGS INC COM USD0.01 CUSIP: 46266C105	953.000	108,036.92	187,274.03
IRHYTHM TECHNOLOGIES INC COM CUSIP: 450056106	1,751.000	173,748.06	157,887.67
IRIDIUM COMMUNICATIONS INC COM STK CUSIP: 46269C102	606.000	36,023.36	17,586.12
ITT INC COM CUSIP: 45073V108	433.000	22,682.53	61,867.04

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
JABIL INC COM USD0.001 CUSIP: 466313103	580.000	17,432.39	83,462.00
JACK HENRY & ASSOC INC COM CUSIP: 426281101	381.000	43,415.52	66,789.30
JACOBS SOLUTIONS INC COM CUSIP: 46982L108	655.000	40,351.43	87,521.10
JANUS HENDERSON GROUP PLC ORD USD1.50 CUSIP: G4474Y214	704.000	27,803.63	29,941.12
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	320.000	54,260.21	39,408.00
JEFFERIES FINL GROUP INC COM CUSIP: 47233W109	967.000	23,201.60	75,812.80
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	249.000	31,233.38	63,031.86
JUNIPER NETWORKS INC COM CUSIP: 48203R104	1,722.000	49,279.22	64,488.90
KBR INC COM CUSIP: 48242W106	700.000	34,541.59	40,551.00
KELLANOVA COM USD0.25 CUSIP: 487836108	1,392.000	90,718.66	112,710.24
KEMPER CORP DEL COM CUSIP: 488401100	334.000	26,297.36	22,190.96
KENVUE INC COM CUSIP: 49177J102	10,130.000	184,464.50	216,275.50
KEYCORP NEW COM CUSIP: 493267108	4,905.000	85,045.74	84,071.70
** KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103	916.000	61,089.83	147,137.08
KINDER MORGAN INC DEL COM CUSIP: 49456B101	10,255.000	204,440.71	280,987.00
KINSALE CAP GROUP INC COM CUSIP: 49714P108	118.000	42,354.03	54,885.34
KIRBY CORP COM CUSIP: 497266106	305.000	20,961.84	32,269.00
KLAVIYO INC COM SER A COM SER A CUSIP: 49845K101	3,792.000	146,649.17	156,382.08

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 CUSIP: 499049104	4,662.000	240,044.36	247,272.48
** KOHLS CORP COM CUSIP: 500255104	560.000	27,817.37	7,862.40
** KROGER CO COM CUSIP: 501044101	3,509.000	112,956.88	214,575.35
KYNDRYL HLDGS INC COM CUSIP: 50155Q100	1,193.000	14,188.67	41,277.80
LABCORP HLDGS INC COM CUSIP: 504922105	442.000	55,774.31	101,359.44
LAMB WESTON HLDGS INC COM USD5 CUSIP: 513272104	768.000	36,141.82	51,325.44
LANDSTAR SYS INC COM CUSIP: 515098101	187.000	18,517.15	32,137.82
** LANTHEUS HLDGS INC COM CUSIP: 516544103	1,608.000	131,417.46	143,851.68
** LAS VEGAS SANDS CORP COM STK CUSIP: 517834107	1,887.000	83,502.96	96,916.32
LATTICE SEMICONDUCTOR CORP COM CUSIP: 518415104	714.000	38,538.10	40,448.10
LAZARD INC COM USD0.01 CUSIP: 52110M109	594.000	21,345.60	30,579.12
LEAR CORP COM NEW COM NEW CUSIP: 521865204	297.000	39,661.93	28,125.90
** LEGGETT & PLATT INC COM CUSIP: 524660107	677.000	31,610.90	6,499.20
LEIDOS HLDGS INC COM CUSIP: 525327102	709.000	40,616.52	102,138.54
LENNAR CORP CL A CL A CUSIP: 526057104	1,250.000	72,453.72	170,462.50
LENNAR CORP CL B CL B CUSIP: 526057302	60.000	3,128.58	7,929.00
LENNOX INTL INC COM CUSIP: 526107107	169.000	24,893.05	102,971.70
LIBERTY BROADBAND CORP COM SER A COM SERA CUSIP: 530307107	91.000	6,470.78	6,766.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
LIBERTY BROADBAND CORP COM SER C COM SERC CUSIP: 530307305	583.000	62,288.58	43,585.08
** LIBERTY GLOBAL LTD. COM USD0.01 CLASS C CUSIP: G61188127	879.000	9,016.26	11,550.06
LIBERTY GLOBAL LTD. COMMON STOCK CUSIP: G61188101	869.000	8,608.54	11,088.44
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER A CUSIP: 531229771	131.000	8,491.44	11,009.24
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C CUSIP: 531229755	1,109.000	82,193.55	102,759.94
LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER A CUSIP: 531229748	108.000	4,044.03	7,188.48
LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C CUSIP: 531229722	233.000	8,410.73	15,857.98
LIGHT & WONDER INC COM USD0.001 CUSIP: 80874P109	474.000	49,713.92	40,944.12
LINCOLN ELEC HLDGS INC COM CUSIP: 533900106	290.000	25,196.88	54,366.30
LINCOLN NATL CORP COM CUSIP: 534187109	920.000	58,136.89	29,173.20
LINDE PLC SEDOL: BNZHB81	831.000	276,566.73	347,914.77
LITHIA MTRS INC COM CL A CUSIP: 536797103	143.000	47,774.21	51,112.49
LITTELFUSE INC COM CUSIP: 537008104	129.000	30,243.08	30,398.85
LIVE NATION ENTERTAINMENT INC CUSIP: 538034109	835.000	42,427.07	108,132.50
LKQ CORP COM LKQ CORP CUSIP: 501889208	1,389.000	48,826.70	51,045.75
** LOAR HOLDINGS INC COM CUSIP: 53947R105	159.000	10,454.22	11,751.69
LOEWS CORP COM CUSIP: 540424108	967.000	46,522.82	81,895.23
LOUISIANA-PACIFIC CORP COM CUSIP: 546347105	331.000	19,620.44	34,275.05

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
LPL FINL HLDGS INC COM CUSIP: 50212V100	395.000	27,894.98	128,971.45
** LUCID GROUP INC COM CUSIP: 549498103	5,228.000	61,879.75	15,788.56
** LUMENTUM HLDGS INC COM CUSIP: 55024U109	359.000	27,842.14	30,138.05
LYFT INC CL A CL A CUSIP: 55087P104	1,879.000	72,011.97	24,239.10
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	1,381.000	95,079.02	102,566.87
L3HARRIS TECHNOLOGIES INC COM CUSIP: 502431109	1,002.000	224,953.68	210,700.56
M & T BK CORP COM CUSIP: 55261F104	884.000	133,788.46	166,200.84
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK CUSIP: 55405Y100	292.000	32,549.74	37,933.72
MACYS INC COM STK CUSIP: 55616P104	1,433.000	29,750.90	24,260.69
MADISON SQUARE GARDEN SPORTS CORP CUSIP: 55825T103	98.000	12,912.58	22,116.64
MANHATTAN ASSOCS INC COM CUSIP: 562750109	322.000	21,130.41	87,017.28
MANPOWERGROUP INC CUSIP: 56418H100	242.000	21,110.60	13,968.24
MAPLEBEAR INC COM CUSIP: 565394103	904.000	28,520.23	37,443.68
MARKEL GROUP INC CUSIP: 570535104	68.000	64,552.87	117,383.64
MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108	198.000	39,953.00	44,755.92
** MARRIOTT VACATIONS WORLDWIDE CORP COM CUSIP: 57164Y107	179.000	29,034.45	16,074.20
MARTIN MARIETTA MATLS INC COM CUSIP: 573284106	325.000	84,012.27	167,862.50
MASCO CORP COM CUSIP: 574599106	1,162.000	39,446.35	84,326.34

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MASIMO CORP COM STK CUSIP: 574795100	225.000	28,027.86	37,192.50
MASTEC INC COM CUSIP: 576323109	329.000	33,938.61	44,790.06
MATADOR RES CO COM CUSIP: 576485205	618.000	36,833.85	34,768.68
** MATCH GROUP INC NEW COM CUSIP: 57667L107	1,381.000	141,396.94	45,172.51
MATTEL INC COM STOCK 1.00 PAR CUSIP: 577081102	1,779.000	51,202.78	31,541.67
MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206	1,333.000	74,865.81	101,627.92
MDU RES GROUP INC COM CUSIP: 552690109	1,333.000	15,942.41	24,020.66
MEDPACE HLDGS INC COM CUSIP: 58506Q109	134.000	32,721.10	44,518.82
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	210.000	293,296.37	357,092.40
MERCURY SYSTEMS INC CUSIP: 589378108	6,268.000	321,136.10	263,256.00
METTLER-TOLEDO INTL INC COM CUSIP: 592688105	112.000	44,424.63	137,052.16
MGIC INVT CORP WIS COM CUSIP: 552848103	1,434.000	19,692.65	34,000.14
MGM RESORTS INTERNATIONAL COM CUSIP: 552953101	1,262.000	36,720.05	43,728.30
MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	2,793.000	132,255.36	160,178.55
** MICROSTRATEGY INC CL A NEW CL A NEW CUSIP: 594972408	871.000	130,848.58	252,259.02
MIDDLEBY CORP COM CUSIP: 596278101	280.000	33,386.60	37,926.00
MKS INSTRS INC COM CUSIP: 55306N104	351.000	35,991.51	36,640.89
MLP VIPER ENERGY INC CUSIP: 927959106	543.000	21,128.10	26,645.01

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
MOHAWK INDS INC COM CUSIP: 608190104	279.000	48,282.57	33,237.27
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	305.000	39,731.98	88,770.25
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	924.000	81,128.37	52,963.68
MONGODB INC CL A CL A CUSIP: 60937P106	379.000	91,443.05	88,234.99
MONOLITHIC PWR SYS INC COM CUSIP: 609839105	249.000	54,501.42	147,333.30
MORNINGSTAR INC COM STK CUSIP: 617700109	143.000	17,849.89	48,156.68
MOSAIC CO/THE CUSIP: 61945C103	1,666.000	50,249.14	40,950.28
** MP MATERIALS CORP COM USD0.0001 CL A CUSIP: 553368101	670.000	19,398.51	10,452.00
MSA SAFETY INC COM CUSIP: 553498106	195.000	23,498.23	32,325.15
MSC INDL DIRECT INC CL A COM CUSIP: 553530106	234.000	20,786.59	17,477.46
MSCI INC COM USD0.01 CUSIP: 55354G100	406.000	63,848.81	243,604.06
MURPHY USA INC COM CUSIP: 626755102	99.000	28,956.67	49,673.25
NASDAQ INC CUSIP: 631103108	2,190.000	80,347.82	169,308.90
NATERA INC COM CUSIP: 632307104	605.000	63,417.07	95,771.50
NATL FUEL GAS CO COM CUSIP: 636180101	569.000	31,513.03	34,526.92
** NCINO INC NEW COM CUSIP: 63947X101	419.000	18,693.35	14,070.02
NETAPP INC COM STK CUSIP: 64110D104	1,083.000	52,202.71	125,714.64
NEUROCRINE BIOSCIENCES INC COM CUSIP: 64125C109	524.000	35,432.04	71,526.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** NEW FORTRESS INC CL A SHS REPSTG LTD LIABILITY CUSIP: 644393100	338.000	12,405.98	5,110.56
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP: 650111107	839.000	28,999.46	43,669.95
NEWELL BRANDS INC COM CUSIP: 651229106	2,160.000	82,675.31	21,513.60
NEWMARKET CORP COM CUSIP: 651587107	36.000	14,756.37	19,020.60
NEWS CORP COM CL A CUSIP: 65249B109	1,990.000	27,105.86	54,804.60
** NEWS CORP COM CL B CUSIP: 65249B208	593.000	8,549.46	18,044.99
NEXSTAR MEDIA GROUP INC COMMON STOCK CUSIP: 65336K103	164.000	19,639.21	25,907.08
NISOURCE INC COM CUSIP: 65473P105	2,599.000	63,097.08	95,539.24
NORDSON CORP COM CUSIP: 655663102	298.000	37,426.76	62,353.52
NORDSTROM INC COM CUSIP: 655664100	524.000	27,224.38	12,654.60
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 CUSIP: G66721104	2,320.000	73,660.15	59,693.60
NOV INC COM CUSIP: 62955J103	2,066.000	68,730.49	30,163.60
** NOVANTA INC NOVANTA INC CUSIP: 67000B104	1,250.000	207,024.55	190,962.50
NRG ENERGY INC COM NEW CUSIP: 629377508	1,151.000	21,623.31	103,843.22
NUCOR CORP COM CUSIP: 670346105	1,260.000	83,934.43	147,054.60
NUTANIX INC CL A CL A CUSIP: 67059N108	1,323.000	57,400.92	80,941.14
NVENT ELECTRIC PLC COM USD0.01 WI CUSIP: G6700G107	866.000	21,926.71	59,026.56
NVR INC COM STK USD0.01 CUSIP: 62944T105	16.000	32,826.18	130,862.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
OGE ENERGY CORP COM CUSIP: 670837103	1,154.000	37,710.45	47,602.50
OKTA INC CL A CL A CUSIP: 679295105	856.000	75,169.40	67,452.80
OLD DOMINION FREIGHT LINE INC COM CUSIP: 679580100	1,032.000	49,955.69	182,044.80
OLD REPUBLIC INTERNATIONAL CORP COM STK USD1 CUSIP: 680223104	1,336.000	26,035.86	48,349.84
OLIN CORP COM CUSIP: 680665205	624.000	18,830.86	21,091.20
** OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	315.000	25,750.46	34,564.95
** OMNIAB INC COM $12.50 VESTING CUSIP: 68218J202	993.000	0.00	0.00
** OMNIAB INC COM $15.00 VESTING CUSIP: 68218J301	993.000	0.00	0.00
** OMNICOM GROUP INC COM CUSIP: 681919106	1,023.000	86,160.62	88,018.92
ON SEMICONDUCTOR CORP COM CUSIP: 682189105	2,254.000	49,310.46	142,114.70
ONEMAIN HLDGS INC COM CUSIP: 68268W103	609.000	23,375.44	31,747.17
ONEOK INC COM STK CUSIP: 682680103	3,086.000	181,790.56	309,834.40
ONTO INNOVATION INC CUSIP: 683344105	258.000	56,646.91	43,000.86
ORGANON & CO COM CUSIP: 68622V106	1,339.000	38,740.26	19,977.88
OSHKOSH CORPORATION CUSIP: 688239201	346.000	25,484.31	32,894.22
OTIS WORLDWIDE CORP COM USD0.01 WI CUSIP: 68902V107	2,125.000	124,841.06	196,796.25
OVINTIV INC COM USD0.01 CUSIP: 69047Q102	1,401.000	63,904.62	56,740.50
OWENS CORNING NEW COM STK CUSIP: 690742101	453.000	25,842.66	77,154.96

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
PACKAGING CORP AMER COM ISIN US6951561090 CUSIP: 695156109	466.000	46,326.10	104,910.58
PALANTIR TECHNOLOGIES INC CL A CL A CUSIP: 69608A108	10,643.000	264,819.22	804,930.09
** PARAMOUNT GLOBAL COM USD0.001 CL A CUSIP: 92556H107	26.000	908.55	579.80
** PARAMOUNT GLOBAL OM USD0.001 CL B CUSIP: 92556H206	3,092.000	140,523.85	32,342.32
** PARSONS CORP DEL COM CUSIP: 70202L102	235.000	19,225.75	21,678.75
PAYCHEX INC COM CUSIP: 704326107	1,701.000	123,834.25	238,514.22
PAYCOM SOFTWARE INC COM CUSIP: 70432V102	268.000	40,282.11	54,931.96
PAYCOR HCM INC COM CUSIP: 70435P102	432.000	11,129.20	8,022.24
PAYLOCITY HLDG CORP COM CUSIP: 70438V106	231.000	29,998.33	46,077.57
PEGASYSTEMS INC COM CUSIP: 705573103	235.000	15,953.42	21,902.00
PENN ENTERTAINMENT INC CUSIP: 707569109	782.000	52,928.12	15,499.24
PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP: 70959W103	97.000	6,166.13	14,786.68
PENTAIR PLC COM USD0.01 CUSIP: G7S00T104	864.000	39,346.80	86,952.96
PENUMBRA INC COM CUSIP: 70975L107	903.000	170,554.94	214,444.44
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	4,065.000	176,262.87	343,695.75
PERMIAN RES CORP CL A CUSIP: 71424F105	3,461.000	55,424.81	49,769.18
PERRIGO COMPANY LIMITED COM EUR0.001 CUSIP: G97822103	696.000	51,489.31	17,894.16
PG& E CORP COM CUSIP: 69331C108	11,547.000	215,177.86	233,018.46

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** PILGRIMS PRIDE CORP CUSIP: 72147K108	201.000	4,760.68	9,123.39
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	420.000	26,961.66	48,043.80
PINNACLE W. CAP CORP COM CUSIP: 723484101	650.000	49,405.32	55,100.50
PINTEREST INC CL A CL A CUSIP: 72352L106	3,180.000	108,331.15	92,220.00
PLANET FITNESS INC CL A CL A CUSIP: 72703H101	3,223.000	306,457.51	318,658.01
** PLAYTIKA HLDG CORP COM CUSIP: 72815L107	350.000	4,286.45	2,429.00
POLARIS INC CUSIP: 731068102	272.000	24,307.05	15,672.64
POOL CORP COM STK CUSIP: 73278L105	196.000	28,520.56	66,824.24
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	390.000	17,077.56	36,683.40
POST HLDGS INC COM STK CUSIP: 737446104	260.000	15,270.08	29,759.60
** POWELL INDS INC COM CUSIP: 739128106	826.000	209,351.89	183,082.90
POWER INTEGRATIONS INC COM CUSIP: 739276103	3,466.000	244,736.35	213,852.20
PPG IND INC COM CUSIP: 693506107	1,228.000	133,881.89	146,684.60
PPL CORP COM ISIN US69351T1060 CUSIP: 69351T106	4,051.000	126,686.97	131,495.46
** PREMIER INC CL A CL A CUSIP: 74051N102	602.000	19,227.55	12,762.40
PRIMERICA INC COM CUSIP: 74164M108	1,171.000	129,199.22	317,832.82
PRINCIPAL FINL GROUP INC COM STK CUSIP: 74251V102	1,238.000	74,848.54	95,833.58
PROCORE TECHNOLOGIES INC COM CUSIP: 74275K108	565.000	41,969.20	42,335.45

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
PROSPERITY BANCSHARES INC COM CUSIP: 743606105	474.000	30,972.73	35,715.90
PRUDENTIAL FINL INC COM CUSIP: 744320102	1,909.000	124,130.46	226,273.77
PTC INC COM CUSIP: 69370C100	622.000	50,283.58	114,367.14
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	2,693.000	125,539.53	227,531.57
PULTE GROUP INC CUSIP: 745867101	1,099.000	24,204.99	119,681.10
PURE STORAGE INC CL A CL A CUSIP: 74624M102	1,623.000	44,232.28	99,700.89
PVH CORP COM USD1 CUSIP: 693656100	307.000	30,284.83	32,465.25
QIAGEN NV ORD EUR0.01 CUSIP: N72482149	1,181.000	51,346.57	52,589.93
QORVO INC COM CUSIP: 74736K101	506.000	32,577.04	35,384.58
QUAD / GRAPHICS INC COM CL A COM STK SEDOL: B3YM983	63.000	0.00	439.11
QUANTA SVCS INC COM CUSIP: 74762E102	769.000	46,805.86	243,042.45
** QUANTUMSCAPE CORP COM USD0.0001 CL A CUSIP: 74767V109	1,837.000	38,573.48	9,534.03
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	583.000	49,852.07	87,951.38
QUIDELORTHO CORPORATION COM USD0.001 CUSIP: 219798105	328.000	29,783.71	14,612.40
** RADNET INC COM STK CUSIP: 750491102	2,637.000	210,418.20	184,168.08
RALPH LAUREN CORP CL A CL A CUSIP: 751212101	209.000	23,083.01	48,274.82
RAMBUS INC DEL COM CUSIP: 750917106	5,040.000	285,679.88	266,414.40
RANGE RES CORP COM CUSIP: 75281A109	1,222.000	33,142.46	43,967.56

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109	979.000	48,855.50	152,068.07
RBC BEARINGS INC COM CUSIP: 75524B104	150.000	31,693.70	44,871.00
REGAL REXNORD CORPORATION COM STK USD0.01 CUSIP: 758750103	1,682.000	204,799.62	260,928.66
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	4,899.000	70,762.94	115,224.48
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	349.000	42,731.87	74,556.87
RELIANCE INC COM NPV CUSIP: 759509102	285.000	26,409.75	76,739.10
** RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	276.000	43,485.82	68,671.56
REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109	1,123.000	135,020.07	161,644.62
RESMED INC COM CUSIP: 761152107	769.000	74,710.28	175,862.61
REVOLUTION MEDICINES INC COM CUSIP: 76155X100	2,226.000	109,979.89	97,365.24
** REVVITY INC CUSIP: 714046109	647.000	53,584.54	72,211.67
REYNOLDS CONSUMER PRODS INC COM CUSIP: 76171L106	284.000	7,997.72	7,665.16
RH COM CUSIP: 74967X103	669.000	301,625.77	263,311.71
RINGCENTRAL INC CL A CL A CUSIP: 76680R206	411.000	38,050.42	14,389.11
** RIVIAN AUTOMOTIVE INC CUSIP: 76954A103	4,409.000	124,271.27	58,639.70
RLI CORP COM CUSIP: 749607107	223.000	29,396.98	36,757.09
ROBERT HALF INC COM USD0.001 CUSIP: 770323103	525.000	27,417.65	36,991.50
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP: 770700102	3,579.000	35,293.41	133,353.54

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ROBLOX CORP COM USD0.0001 CL A CUSIP: 771049103	2,778.000	104,286.85	160,735.08
** ROCKET COS INC CL A CL A CUSIP: 77311W101	749.000	13,294.38	8,433.74
ROCKWELL AUTOMATION CUSIP: 773903109	603.000	100,214.44	172,331.37
** ROIVANT SCIENCES LTD COM 0.0000000341740141 CUSIP: G76279101	2,249.000	23,691.01	26,605.67
ROKU INC COM CL A COM CL A CUSIP: 77543R102	669.000	74,496.80	49,733.46
** ROLLINS INC COM CUSIP: 775711104	1,465.000	33,121.84	67,902.75
ROSS STORES INC COM CUSIP: 778296103	1,729.000	139,593.40	261,545.83
** ROYAL CARIBBEAN GROUP COM STK CUSIP: V7780T103	1,254.000	113,189.67	289,285.26
ROYAL GOLD INC COM STK USD0.01 CUSIP: 780287108	345.000	26,514.04	45,488.25
ROYALTY PHARMA PLC COM USD0.0001 CLASS A CUSIP: G7709Q104	2,052.000	87,284.06	52,346.52
RPM INTL INC CUSIP: 749685103	668.000	39,185.26	82,204.08
RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A CUSIP: 78351F107	546.000	21,855.00	35,031.36
RYDER SYS INC COM CUSIP: 783549108	227.000	17,559.06	35,607.22
** S.W. AIRL CO COM CUSIP: 844741108	3,160.000	103,981.52	106,239.20
** SAIA INC COM STK CUSIP: 78709Y105	654.000	199,701.16	298,047.42
SAREPTA THERAPEUTICS INC COM CUSIP: 803607100	476.000	62,232.18	57,876.84
SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102	230.000	6,027.35	6,734.40
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 CUSIP: 808625107	269.000	20,414.35	30,068.82

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SCOTTS MIRACLE-GRO CLASS'A'COM NPV CUSIP: 810186106	218.000	20,669.29	14,462.12
SEABOARD CORP DEL COM CUSIP: 811543107	2.000	7,528.27	4,859.32
SEALED AIR CORP NEW COM STK CUSIP: 81211K100	752.000	34,623.10	25,440.16
SEAPORT ENTMT GROUP INC COM CUSIP: 812215200	20.000	730.84	559.00
SEI INVTS CO COM CUSIP: 784117103	538.000	28,736.52	44,374.24
SEMTECH CORP COM CUSIP: 816850101	3,273.000	209,274.17	202,435.05
SENSATA TECHNOLOGIES B V HOLDING CUSIP: G8060N102	783.000	38,461.53	21,454.20
SENTINELONE INC CL A COM CL A COM CUSIP: 81730H109	8,322.000	199,336.70	184,748.40
SERVICE CORP INTL COM CUSIP: 817565104	761.000	24,127.93	60,743.02
SHARKNINJA COM USD0.0001 CUSIP: G8068L108	351.000	26,378.25	34,173.36
** SHIFT4 PMTS INC CL A CL A CUSIP: 82452J109	317.000	25,927.19	32,898.26
SILGAN HLDGS INC COM CUSIP: 827048109	445.000	12,448.42	23,162.25
SIMPSON MFG INC COM CUSIP: 829073105	1,091.000	204,434.62	180,920.53
** SIRIUS XM HLDGS INC NEW COM CUSIP: 829933100	1,137.000	31,131.06	25,923.60
SITEONE LANDSCAPE SUPPLY INC COM CUSIP: 82982L103	1,674.000	259,802.41	220,582.98
SKECHERS U S A INC CL A CL A ISIN #US8305661055 CUSIP: 830566105	719.000	20,397.51	48,345.56
** SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102	839.000	73,088.26	74,402.52
SLM CORP COM CUSIP: 78442P106	1,173.000	11,936.06	32,351.34

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
SMITH A O CORP COM CUSIP: 831865209	634.000	28,888.27	43,245.14
SMUCKER J M CO COM NEW CUSIP: 832696405	542.000	68,180.28	59,685.04
SMURFIT WESTROCK LTD CUSIP: G8267P108	2,715.000	127,182.28	146,229.90
SNAP-ON INC COM CUSIP: 833034101	272.000	49,669.93	92,338.56
** SOFI TECHNOLOGIES INC COM CUSIP: 83406F102	5,652.000	37,994.37	87,040.80
SOLARWINDS CORP COM NEW COM NEW CUSIP: 83417Q204	1.000	18.84	14.25
SOLVENTUM CORP COM COM USD0.01 CUSIP: 83444M101	738.000	39,026.69	48,752.28
SOMNIGROUP INTERNATIONAL INC. COM USD0.01 CUSIP: 88023U101	879.000	17,522.98	49,830.51
SONOCO PROD CO COM CUSIP: 835495102	510.000	27,941.12	24,913.50
** SOTERA HEALTH CO COM CUSIP: 83601L102	796.000	16,719.17	10,889.28
SPECTRUM BRANDS HLDGS INC COM USD0.01 CUSIP: 84790A105	154.000	13,901.22	13,011.46
SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP: 848574109	611.000	33,061.61	20,822.88
SPS COMM INC COM CUSIP: 78463M107	1,320.000	157,518.27	242,866.80
SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100	1,133.000	46,766.13	85,858.74
STANDARDAERO INC. COM USD0.01 CUSIP: 85423L103	365.000	9,517.38	9,037.40
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	824.000	102,062.82	66,158.96
STATE STR CORP COM CUSIP: 857477103	1,558.000	94,317.56	152,917.70
STEEL DYNAMICS INC COM CUSIP: 858119100	781.000	28,397.64	89,088.67

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
STERIS PLC ORD USD0.001 SEDOL: BFY8C75	2,334.000	379,000.24	479,777.04
STERLING INFRASTRUCTURE INC COM STK USD0.01 CUSIP: 859241101	1,340.000	204,186.58	225,723.00
STIFEL FINL CORP COM CUSIP: 860630102	547.000	36,175.27	58,025.76
STRIDE INC COM USD CUSIP: 86333M108	2,558.000	280,896.31	265,852.94
SUPER MICRO COMPUTER INC COM NEW CUSIP: 86800U302	2,610.000	213,850.79	79,552.80
SURGERY PARTNERS INC COM CUSIP: 86881A100	6,761.000	184,667.05	143,130.37
SYNCHRONY FINL COM CUSIP: 87165B103	2,056.000	71,560.13	133,640.00
SYNOVUS FINL CORP COM NEW COM NEW CUSIP: 87161C501	789.000	29,626.36	40,420.47
SYSCO CORP COM CUSIP: 871829107	2,610.000	186,332.34	199,560.60
T ROWE PRICE GROUP INC CUSIP: 74144T108	1,161.000	108,976.12	131,297.49
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP: 874054109	912.000	96,821.76	167,880.96
TAPESTRY INC COM USD0.01 CUSIP: 876030107	1,229.000	47,236.68	80,290.57
TARGA RES CORP COM CUSIP: 87612G101	1,155.000	63,830.98	206,167.50
TD SYNNEX CORPORATION COM USD0.001 CUSIP: 87162W100	396.000	32,209.12	46,442.88
TECHNIPFMC PLC COM USD1 CUSIP: G87110105	2,241.000	34,033.22	64,854.54
TELEDYNE TECHNOLOGIES INC COM CUSIP: 879360105	247.000	56,232.85	114,640.11
TELEFLEX INC COM CUSIP: 879369106	248.000	44,683.31	44,139.04
TENET HEALTHCARE CORP COM NEW . CUSIP: 88033G407	510.000	30,371.45	64,377.30

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
TERADATA CORP DEL COM STK CUSIP: 88076W103	496.000	14,186.74	15,450.40
TERADYNE INC COM CUSIP: 880770102	826.000	33,886.49	104,009.92
TETRA TECH INC NEW COM CUSIP: 88162G103	6,341.000	111,364.34	252,625.44
TEXAS PAC LD CORP COM USD0.01 CUSIP: 88262P102	100.000	52,879.73	110,596.00
TEXAS ROADHOUSE INC COMMON STOCK CUSIP: 882681109	1,461.000	129,969.55	263,608.23
TEXTRON INC COM CUSIP: 883203101	1,007.000	52,214.14	77,025.43
TFS FINL CORP COM STK CUSIP: 87240R107	305.000	5,582.30	3,830.80
** THE CAMPBELLS COMPANY CUSIP: 134429109	1,017.000	54,048.05	42,591.96
THE COOPER COMPANIES, INC. CUSIP: 216648501	1,026.000	97,893.21	94,320.18
THE HARTFORD INSURANCE GROUP INC COM USD0.01 CUSIP: 416515104	1,543.000	82,399.97	168,804.20
THE TRADE DESK INC COM CL A COM CL A CUSIP: 88339J105	2,361.000	86,179.00	277,488.33
** THOR INDS INC COM STK CUSIP: 885160101	267.000	25,122.98	25,554.57
TIMKEN CO COM CUSIP: 887389104	345.000	17,247.18	24,622.65
TKO GROUP HLDGS INC COM CUSIP: 87256C101	415.000	40,364.93	58,975.65
TOAST INC COM USD0.000001 CLASS A CUSIP: 888787108	2,396.000	47,192.81	87,334.20
TOLL BROS INC COM CUSIP: 889478103	545.000	19,749.42	68,642.75
TOPBUILD CORP COM CUSIP: 89055F103	159.000	32,804.59	49,503.06
TORO CO COM CUSIP: 891092108	544.000	32,140.34	43,574.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
TPG PARTNERS LLC CL A COM CUSIP: 872657101	448.000	13,917.29	28,152.32
** TRACTOR SUPPLY CO COM CUSIP: 892356106	2,855.000	58,075.76	151,486.30
TRADEWEB MKTS INC CL A CL A CUSIP: 892672106	617.000	42,527.12	80,777.64
TRANSUNION COM CUSIP: 89400J107	1,029.000	54,672.69	95,398.59
TRAVEL + LEISURE CO COM USD0.01 CUSIP: 894164102	367.000	13,415.39	18,515.15
TREX CO INC COM CUSIP: 89531P105	573.000	39,690.19	39,554.19
TRIMBLE INC COM TRIMBLE INC CUSIP: 896239100	1,285.000	43,259.20	90,798.10
TRIPADVISOR INC COM USD0.001 CUSIP: 896945201	544.000	24,492.00	8,034.88
TRUMP MEDIA & TECHNOLOGY GROUP CORP CUSIP: 25400Q105	394.000	13,131.91	13,435.40
TWILIO INC CL A CL A CUSIP: 90138F102	809.000	77,855.81	87,436.72
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	225.000	48,739.83	129,744.00
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103	1,476.000	89,990.80	84,781.44
U-HAUL HOLDING COMPANY CUSIP: 023586506	538.000	23,359.42	34,458.90
** U-HAUL HOLDING COMPANY CUSIP: 023586100	49.000	1,731.69	3,385.41
** UBIQUITI INC COM CUSIP: 90353W103	22.000	2,798.97	7,302.46
** UGI CORP NEW COM CUSIP: 902681105	1,277.000	55,086.55	36,049.71
UIPATH INC CL A CL A CUSIP: 90364P105	2,256.000	46,822.58	28,673.76
ULTA BEAUTY INC COM STK USD0.01 CUSIP: 90384S303	252.000	71,374.57	109,602.36

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ULTRAGENYX PHARMACEUTICAL INC COM CUSIP: 90400D108	2,204.000	122,789.52	92,722.28
** UNDER ARMOR INC CL A CUSIP: 904311107	968.000	27,158.01	8,015.04
UNDER ARMOUR INC CL C COM CUSIP: 904311206	1,015.000	22,262.77	7,571.90
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP: 910047109	1,731.000	104,610.48	168,080.10
UNITED RENTALS INC COM CUSIP: 911363109	350.000	50,656.90	246,554.00
** UNITED STS STL CORP NEW COM CUSIP: 912909108	1,168.000	28,530.16	39,700.32
UNITED THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	230.000	32,250.36	81,153.20
UNITY SOFTWARE INC COM CUSIP: 91332U101	1,597.000	118,789.60	35,884.59
UNIVERSAL DISPLAY CORP COM CUSIP: 91347P105	245.000	30,308.85	35,819.00
UNUM GROUP CUSIP: 91529Y106	973.000	39,877.30	71,058.19
UNVL HEALTH SERVICES INC CL B COM CUSIP: 913903100	304.000	37,900.33	54,543.68
US FOODS HLDG CORP COM CUSIP: 912008109	1,203.000	36,836.49	81,154.38
** UWM HLDGS CORP COM USD0.0001 CL A CUSIP: 91823B109	566.000	4,291.61	3,322.42
** V F CORP COM CUSIP: 918204108	1,816.000	100,867.85	38,971.36
VAIL RESORTS INC COM CUSIP: 91879Q109	200.000	26,719.67	37,490.00
VALMONT INDS INC COM CUSIP: 920253101	105.000	16,377.76	32,200.35
VALVOLINE INC COM CUSIP: 92047W101	671.000	14,793.70	24,276.78
VARONIS SYS INC COM CUSIP: 922280102	5,163.000	261,560.37	229,392.09

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
VAXCYTE INC COM CUSIP: 92243G108	1,104.000	86,137.75	90,373.44
VEEVA SYS INC CL A COM CL A COM CUSIP: 922475108	780.000	77,053.29	163,995.00
VERALTO CORP COM CUSIP: 92338C103	1,298.000	123,922.27	132,201.30
VERISIGN INC COM CUSIP: 92343E102	440.000	51,791.31	91,062.40
VERISK ANALYTICS INC COM USD0.001 CUSIP: 92345Y106	749.000	85,138.48	206,297.07
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	1,887.000	43,830.36	214,382.07
** VESTIS CORP COM CUSIP: 29430C102	673.000	10,649.60	10,256.52
VIATRIS INC CUSIP: 92556V106	6,230.000	98,399.65	77,563.50
** VIKING THERAPEUTICS INC COM CUSIP: 92686J106	548.000	29,050.41	22,051.52
VIRTU FINL INC CL A CL A CUSIP: 928254101	453.000	12,116.35	16,163.04
VISTRA CORP COM USD0.01 CUSIP: 92840M102	1,829.000	36,183.17	252,164.23
VONTIER CORP COM USD0.0001 WI CUSIP: 928881101	810.000	22,936.42	29,540.70
VOYA FINL INC COM CUSIP: 929089100	555.000	28,998.06	38,200.65
VULCAN MATERIALS CO COM CUSIP: 929160109	700.000	97,796.78	180,061.00
WABTEC CORP COM CUSIP: 929740108	902.000	73,656.55	171,010.18
** WALGREENS BOOTS ALLIANCE INC COM CUSIP: 931427108	3,750.000	114,376.38	34,987.50
WARNER BROS DISCOVERY INC CUSIP: 934423104	12,742.000	263,596.76	134,682.94
WASTE CONNECTIONS INC COM SEDOL: BYVG1F6	1,554.000	221,788.27	266,635.32

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WATERS CORP COM CUSIP: 941848103	310.000	53,893.84	115,003.80
WATSCO INC COM CUSIP: 942622200	182.000	34,539.74	86,247.98
** WAYFAIR INC CL A CL A CUSIP: 94419L101	503.000	52,018.49	22,292.96
WEATHERFORD INTL LTD COMMON STOCK CUSIP: G48833118	385.000	47,143.91	27,577.55
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109	923.000	49,874.65	50,968.06
WENDYS CO COM CUSIP: 95058W100	889.000	12,284.58	14,490.70
WESCO INTL INC COM CUSIP: 95082P105	229.000	26,560.83	41,439.84
WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105	382.000	47,740.24	125,127.92
WESTERN ALLIANCE BANCORPORATION COM CUSIP: 957638109	3,766.000	209,280.00	314,611.64
WESTERN UNION CO CUSIP: 959802109	1,763.000	35,840.35	18,687.80
WESTLAKE CORPORATION COM USD0.01 CUSIP: 960413102	176.000	15,108.80	20,178.40
WESTN DIGITAL CORP COM CUSIP: 958102105	1,827.000	115,394.76	108,944.01
WEX INC COM CUSIP: 96208T104	1,654.000	227,436.86	289,979.28
WHIRLPOOL CORP COM CUSIP: 963320106	295.000	48,223.80	33,771.60
WHITE MOUNTAINS INSURANCE GROUP COM STOCK CUSIP: G9618E107	14.000	12,142.78	27,230.84
WILLIAMS CO INC COM CUSIP: 969457100	6,438.000	190,695.65	348,424.56
WILLIAMS SONOMA INC COM CUSIP: 969904101	669.000	23,470.15	123,885.42
WILLIS TOWERS WATSON PLC COM USD0.000115 CUSIP: G96629103	540.000	82,936.39	169,149.60

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WILLSCOT HOLDINGS CORPORATION COM CUSIP: 971378104	961.000	33,155.46	32,145.45
WINGSTOP INC COM CUSIP: 974155103	155.000	29,212.94	44,051.00
WINTRUST FINL CORP COM CUSIP: 97650W108	349.000	29,679.18	43,523.79
** WOLFSPEED INC COM USD0.00125 CUSIP: 977852102	633.000	37,513.25	4,215.78
WOODWARD INC COM CUSIP: 980745103	313.000	35,473.32	52,089.46
WYNDHAM HOTELS & RESORTS INC COM CUSIP: 98311A105	423.000	18,764.19	42,634.17
WYNN RESORTS LTD COM CUSIP: 983134107	529.000	57,157.65	45,578.64
XCEL ENERGY INC COM CUSIP: 98389B100	3,109.000	143,050.49	209,919.68
XPO INC COM CUSIP: 983793100	601.000	19,957.79	78,821.15
XYLEM INC COM CUSIP: 98419M100	1,270.000	95,548.16	147,345.40
YETI HLDGS INC COM CUSIP: 98585X104	445.000	40,505.47	17,136.95
YUM BRANDS INC COM CUSIP: 988498101	1,490.000	177,102.89	199,898.40
ZEBRA TECHNOLOGIES CORP CL A CUSIP: 989207105	269.000	36,090.94	103,893.18
ZILLOW GROUP INC COM USD0.0001 CUSIP: 98954M101	247.000	10,170.84	17,499.95
ZILLOW GROUP INC COM USD0.0001 CLASS C CUSIP: 98954M200	830.000	38,854.42	61,461.50
ZIMMER BIOMET HLDGS INC COM CUSIP: 98956P102	1,047.000	113,449.43	110,594.61
ZIONS BANCORPORATION N A CUSIP: 989701107	775.000	34,820.44	42,043.75
ZOOM COMMUNICATIONS INC CUSIP: 98980L101	1,385.000	161,446.33	113,029.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ZOOMINFO TECHNOLOGIES INC COM USD0.01 CUSIP: 98980F104	1,626.000	53,966.32	17,089.26
ZSCALER INC COM CUSIP: 98980G102	493.000	55,692.51	88,942.13
** 10X GENOMICS INC CL A CL A CUSIP: 88025U109	542.000	50,562.17	7,783.12
5TH 3RD BANCORP COM CUSIP: 316773100	3,610.000	97,753.51	152,630.80
Total United States - USD		53,660,543.46	72,522,076.95
Total Corporate Stock - Common		67,228,371.83	88,730,124.33
Partnership/Joint Venture Interests			
Global Region - USD			
Commonfund Capital GPE IV CUSIP: 994MSV994	9,562,501.000	9,562,501.00	11,021,628.68
GCM GROSVENOR PRIVATE EQUITY PARTNERS 2020 FEEDER FUND LP CUSIP: 993LFK995	16,437,292.970	16,437,292.97	22,394,184.38
GCM GROSVENOR 777 FUND LP CUSIP: 992PLK990	18,094,785.350	18,094,785.35	25,238,612.03
Total Global Region - USD		44,094,579.32	58,654,425.09
United States - USD			
CF BAILARD REIT INC 1 CUSIP: 000909374	1,250,787.300	33,212,684.90	38,374,154.36
CF HEITMAN AMERICA REAL ESTATE TRUST LP FD CUSIP: 655993210	23,638.250	33,276,511.00	29,345,230.00
CLARION LION PROPERTIES FUND CUSIP: 992MAR994	33,443,748.000	33,443,748.00	32,037,854.00
COMMONFUND CAPITAL GLOBAL PRIVATE EQUITYIII, L.P CUSIP: 993KFC995	18,494,564.130	18,494,564.13	25,340,243.82
COMMONFUND CAPITAL GLOBAL PRIVATE EQUITYPARTNERS II, LP CUSIP: 992MHE996	10,867,488.000	10,867,488.00	16,628,518.36
EVERWEST GWL USPF LP CUSIP: 994JXG998	27,049,730.190	27,049,730.19	20,836,246.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
LGIMA LONG DURATION US CREDIT FUND LLC CUSIP: 9926MM997	118,100,000.000	118,100,000.00	164,138,222.00
NB CROSSROADS FUND 23 PLAN LP CUSIP: 993HUV993	12,900,000.000	12,900,000.00	16,977,244.95
RCP Multi Strategy Cayman Feeder Fund CUSIP: 994JF0993	7,502,048.860	7,502,048.86	9,305,054.52
Total United States - USD		294,846,775.08	352,982,768.01
Total Partnership/Joint Venture Interests		338,941,354.40	411,637,193.10
Value of Interest in Common/Collective Trusts			
United States - USD			
CF WF US CORE FIXED INCOME FUND CUSIP: 62V999Q92	6,550,801.190	77,260,701.77	69,685,123.73
MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND - LENDING - TIER H CUSIP: 66585W103	103,713.050	56,665,578.96	59,736,642.54
MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - LENDING CUSIP: 658991369	13,175.090	20,854,432.88	39,972,090.00
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP: 658991294	7,493.000	61,357,934.48	170,165,258.22
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	30,919,484.800	30,919,484.80	30,919,484.80
Total United States - USD		247,058,132.89	370,478,599.29
Total Value of Interest in Common/Collective Trusts		247,058,132.89	370,478,599.29
Value of Interest in Registered Investment Companies			
Emerging Markets Region - USD			
MFO BAILLIE GIFFORD FDS EMERGING MKTS FDCL K CUSIP: 056823396	228,591.290	4,498,772.24	4,382,095.03
MFO BARON SELECT FDS EMERGING MARKETS FDINSTL SHS BARON SELECT FDS CUSIP: 06828M876	286,330.010	3,587,792.56	4,297,813.45
MFO FIDELITY INVESTMENT TRUST ADV INTL SML Z CUSIP: 31618H283	433,260.320	13,233,769.63	13,327,087.44

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Registered Investment Companies			
Emerging Markets Region - USD			
MFO INVESCO DEVELOPING MARKETS FUND CUSIP: 00143W859	115,448.950	4,364,289.79	4,391,678.06
Total Emerging Markets Region - USD		25,684,624.22	26,398,673.98
International Region - USD			
MFO ARTISAN FDS INC INTL VALUE FD INSTL SHS CUSIP: 04314H857	640,808.690	29,060,300.34	30,137,232.69
MFO ROWE T PRICE INTL FDS INC INTL DISCIPLINED EQTY FD CL I INTRNL DISCPLI CUSIP: 77956H336	749,495.420	8,017,851.31	7,127,701.44
MFO VIRTUS OPPORTUNITIES TRUST KAR INTL SM-CAP FD CL R6 CUSIP: 92828W551	335,321.090	6,529,970.90	6,277,210.80
Total International Region - USD		43,608,122.55	43,542,144.93
United States - USD			
** MFC ISHARES TR RUSSELL MID-CAP ETF CUSIP: 464287499	701.000	63,369.00	61,968.40
MFO JPMORGAN TR I SMALL CAP EQUITY FD CLR6 CUSIP: 48127B862	254,816.810	14,086,089.08	13,928,286.83
MFO VICTORY CAP COLLECTIVE INVT TR SMALLCAP VALUE COLLECTIVE FD 75 CUSIP: 92644J826	258,488.840	11,433,116.42	13,371,007.32
Total United States - USD		25,582,574.50	27,361,262.55
Total Value of Interest in Registered Investment Com		94,875,321.27	97,302,081.46
Other			
Canada - USD			
BRITISH COLUMBIA PROV CDA BD SER BCUSG-16 4.75% DUE 06-12-2034 REG CUSIP: 110709AN2	115,000.000	114,737.80	113,193.59
MANITOBA(PROV OF) 4.9% 05-31-2034 CUSIP: 563469VF9	105,000.000	104,712.30	104,515.06
** OMERFT 4 04/19/52 4% DUE 04-19-2052/04-19-2022 BEO CUSIP: 682142AH7	1,460,000.000	1,171,734.20	1,131,450.73
** ONTARIO (PROVINCE OF) 3.7% 09-17-2029 CUSIP: 683234AW8	295,000.000	294,719.30	283,939.08

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Canada - USD			
ONTARIO PROV CDA BD 5.05% DUE 04-24-2034REG CUSIP: 683234AV0	160,000.000	159,851.20	161,050.22
PROVINCE OF ALBERTA 4.5% 01-24-2034 CUSIP: 013051ET0	130,000.000	129,100.40	125,685.45
PROVINCE OF QUEBEC 4.25% 09-05-2034 CUSIP: 748148SF1	145,000.000	144,707.10	137,137.54
** QUEBEC(PROVINCE OF) 4.5% 04-03-2029 CUSIP: 748148M91	155,000.000	154,787.65	154,375.00
Total Canada - USD		2,274,349.95	2,211,346.67
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	550,000.000	528,355.09	370,700.00
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	225,000.000	221,962.50	217,946.25
** REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049 CUSIP: 195325DQ5	600,000.000	487,060.00	402,300.00
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,000,000.000	1,114,375.00	735,000.00
Total Colombia - USD		2,351,752.59	1,725,946.25
Mexico - USD			
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	3,475,000.000	2,542,318.69	2,621,887.50
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 CUSIP: 71654QCC4	725,000.000	673,239.53	498,417.76
Total Mexico - USD		3,215,558.22	3,120,305.26
Multi-National Agencies Region - USD			
AFRICAN DEVELOPMENT BANK 3.5% 09-18-2029 CUSIP: 00828EFD6	225,000.000	224,244.00	215,902.97
** COUNCIL EUROPE DEV BK GLOBAL NT 4.125% DUE 01-24-2029 REG CUSIP: 222213BE9	175,000.000	174,695.50	172,650.92
EUROPEAN INVT BK 3.75% 11-15-2029 CUSIP: 298785KF2	135,000.000	134,670.60	130,783.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Multi-National Agencies Region - USD			
** INTER-AMERICAN INVT CORP 4.25% 02-14-2029 CUSIP: 45828Q2D8	195,000.000	194,496.90	192,689.74
INTERNATIONAL BK FOR RECON & DEV 3.875% 08-28-2034 CUSIP: 459058LL5	150,000.000	149,065.50	140,611.91
NORDIC INVT BK 4.25% 02-28-2029 CUSIP: 65562QBY0	210,000.000	208,889.10	208,158.00
Total Multi-National Agencies Region - USD		1,086,061.60	1,060,796.88
United States - USD			
&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE CUSIP: 9999990A4	572,000.000	572,000.00	572,000.00
&&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	0.000	0.00	-12,366,250.00
** AGNC INVT CORP COM CUSIP: 00123Q104	4,402.000	66,629.50	40,542.42
** AGREE RLTY CORP COM CUSIP: 008492100	565.000	36,693.48	39,804.25
** ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP: 015271109	910.000	121,686.01	88,770.50
AMERICAN HOMES 4 RENT COMMON STOCK CUSIP: 02665T306	1,771.000	45,183.13	66,270.82
AMERICOLD RLTY TR INC COM CUSIP: 03064D108	1,492.000	48,399.60	31,928.80
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 CUSIP: 02765UEQ3	35,000.000	41,501.25	36,144.81
** ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT) CUSIP: 035710839	3,013.000	104,464.44	55,137.90
AVALONBAY CMNTYS REIT CUSIP: 053484101	746.000	129,300.60	164,097.62
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE CUSIP: 072024NV0	400,000.000	557,228.00	458,493.84
BRIXMOR PPTY GROUP INC COM CUSIP: 11120U105	1,555.000	33,564.02	43,291.20
BXP INC CUSIP: 101121101	818.000	90,629.20	60,826.48
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP: 13063A5E0	2,100,000.000	3,122,343.00	2,395,804.32

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	565,000.000	714,770.20	665,759.16
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	500,000.000	767,873.75	591,016.60
CAMDEN PPTY TR SH BEN INT CUSIP: 133131102	544.000	56,041.32	63,125.76
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 CUSIP: 167725AF7	1,398,449.650	1,747,599.08	1,540,493.12
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 CUSIP: 167725AC4	492,738.410	556,474.12	542,786.89
COUSINS PPTYS INC CUSIP: 222795502	851.000	29,373.09	26,074.64
CROWN CASTLE INC COM CUSIP: 22822V101	2,299.000	224,510.67	208,657.24
CUBESMART CUSIP: 229663109	1,173.000	35,281.62	50,263.05
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE CUSIP: 235241LS3	760,000.000	991,914.00	772,285.25
DIGITAL RLTY TR INC COM CUSIP: 253868103	1,753.000	196,040.06	310,859.49
EASTGROUP PPTYS INC REIT CUSIP: 277276101	1,398.000	234,265.18	224,365.02
EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP: 26884U109	392.000	25,975.73	17,357.76
EQTY LIFESTYLE PPTYS INC REIT CUSIP: 29472R108	998.000	42,478.21	66,466.80
EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	1,998.000	131,480.05	143,376.48
ESC GCI LIBERTY INC SR ESCROW CUSIP: 361ESC049	1,350.000	0.00	0.00
ESSEX PPTY TR REIT CUSIP: 297178105	336.000	76,981.43	95,907.84
EXTRA SPACE STORAGE INC COM CUSIP: 30225T102	1,099.000	124,645.61	164,410.40
FEDERAL RLTY INVT TR COM USD0.01 CUSIP: 313745101	446.000	56,005.39	49,929.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	104.000	0.00	12,366,250.00
GAMING & LEISURE PPTYS INC COM CUSIP: 36467J108	1,357.000	47,782.29	65,353.12
HEALTHCARE REALTY TRUST INC COM USD0.01 CL A CUSIP: 42226K105	1,988.000	54,372.73	33,696.60
HEALTHPEAK OP LLC CUSIP: 42250P103	3,709.000	95,913.10	75,181.43
HIGHWOODS PPTYS INC COM CUSIP: 431284108	540.000	25,181.47	16,513.20
HOST HOTELS & RESORTS INC REIT CUSIP: 44107P104	3,641.000	63,873.26	63,790.32
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE CUSIP: 452152BM2	342,692.310	340,057.00	355,244.89
INTER AMERN DEV BK 3.625% 09-17-2031 CUSIP: 4581X0ER5	180,000.000	179,328.60	170,121.57
INTL BK FOR RECON 3.875% DUE 10-16-2029 CUSIP: 459058LN1	235,000.000	234,386.65	228,961.29
INVITATION HOMES INC COM CUSIP: 46187W107	3,208.000	88,926.30	102,559.76
IRON MTN INC NEW COM CUSIP: 46284V101	1,530.000	56,158.62	160,818.30
** KILROY RLTY CORP COM CUSIP: 49427F108	595.000	41,092.85	24,067.75
KIMCO REALTY CORPORATION CUSIP: 49446R109	3,449.000	78,643.60	80,810.07
LAMAR ADVERTISING CO NEW CL A CL A CUSIP: 512816109	458.000	34,076.49	55,756.92
** LINEAGE INC COM CUSIP: 53566V106	323.000	26,148.47	18,918.11
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE CUSIP: 54438CPA4	400,000.000	576,276.00	445,003.76
** MEDICAL PPTYS TR INC COM REIT CUSIP: 58463J304	3,114.000	50,575.88	12,300.30
** MID-AMER APT CMNTYS INC COM CUSIP: 59522J103	610.000	71,599.71	94,287.70

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT CUSIP: 637870106	364.000	18,411.48	13,799.24
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE CUSIP: 646139X83	2,025,000.000	2,920,562.08	2,261,473.43
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE CUSIP: 64972FT63	775,000.000	980,660.97	733,125.12
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP: 64971M5L2	825,000.000	1,036,793.99	819,399.74
NNN REIT INC CUSIP: 637417106	986.000	43,144.64	40,278.10
OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100	1,426.000	44,916.44	53,974.10
PARK HOTELS & RESORTS INC COM CUSIP: 700517105	1,077.000	28,798.74	15,153.39
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP: 73358WJA3	1,100,000.000	1,166,539.25	923,990.87
** RAYONIER INC REIT CUSIP: 754907103	815.000	22,481.59	21,271.50
REALTY INCOME CORP COM CUSIP: 756109104	4,610.000	280,712.44	246,220.10
REGENCY CTRS CORP COM CUSIP: 758849103	971.000	64,155.25	71,786.03
REXFORD INDL RLTY INC COM CUSIP: 76169C100	1,164.000	56,334.90	45,000.24
RITHM CAPITAL CORP CUSIP: 64828T201	2,829.000	40,071.54	30,638.07
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP: 79741TAR5	500,000.000	672,965.00	516,554.40
SBA COMMUNICATIONS CORP COM USD0.01 CL A CUSIP: 78410G104	564.000	177,831.04	114,943.20
SIMON PROPERTY GROUP INC COM CUSIP: 828806109	1,711.000	134,042.42	294,651.31
STAG INDL INC COM CUSIP: 85254J102	934.000	32,437.61	31,587.88
** STARWOOD PROPERTY TRUST INC COM REIT CUSIP: 85571B105	1,681.000	37,594.71	31,854.95

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
SUN COMMUNITIES INC COM CUSIP: 866674104	648.000	72,590.46	79,684.56
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 CUSIP: 88258MAB1	125,000.000	125,000.00	123,098.20
UDR INC COM STK CUSIP: 902653104	1,726.000	65,839.65	74,925.66
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE CUSIP: 913366KC3	700,000.000	700,000.00	451,398.15
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9	1,625,000.000	1,579,475.55	1,399,723.98
** VENTAS INC REIT CUSIP: 92276F100	2,214.000	129,758.04	130,382.46
VICI PPTYS INC COM CUSIP: 925652109	5,514.000	139,822.06	161,063.94
** VORNADO RLTY TR COM CUSIP: 929042109	920.000	67,728.69	38,676.80
W P CAREY INC COM CUSIP: 92936U109	1,133.000	77,034.99	61,725.84
WEYERHAEUSER CO COM CUSIP: 962166104	3,824.000	118,905.06	107,645.60
1ST INDL RLTY TR INC COM CUSIP: 32054K103	701.000	28,176.39	35,141.13
Total United States - USD		23,908,509.74	20,518,801.24
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		32,836,232.10	28,637,196.30

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-1,686,315.97	-1,686,315.97
Total - all currencies		-1,686,315.97	-1,686,315.97
Total Other Liabilities		-1,686,315.97	-1,686,315.97
Payable Other			
United States - USD			
&&& OTHER FEE EXPENSE ACCRUAL CUSIP: 000099408	0.000	0.00	0.00
MISCELLANEOUS VALUATION EXPENSE ACCRUAL CUSIP: 999899552	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		1,171,193,293.29	1,343,703,881.88

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