

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

Part II	Basic Plan Information—enter all requested information
1a	Name of plan WEC ENERGY GROUP MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 048
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) 39-6036268
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 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
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached 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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan WEC ENERGY GROUP MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 048
C Plan sponsor's name as shown on line 2a of Form 5500 WEC ENERGY GROUP, INC.	D Employer Identification Number (EIN) 39-6036268

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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	606672	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	324907	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALLSRPING

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	298703	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)

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 ☐

(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	196122	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	143425	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)

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	137009	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	97281	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INVESCO LTD.

98-0557567

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	84706	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)

YOUSIF

86-1880507

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	38140	Yes ☐ No ☒	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	25326	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan WEC ENERGY GROUP MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	048
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 WEC ENERGY GROUP, INC.	D Employer Identification Number (EIN) 39-6036268	

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: NT COLTV S&P500-LENDING			
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.			
c EIN-PN 45-6138589-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 163112000	
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 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 39375000	
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLTV RUSSELL 1000 VALUE-LENDING			
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.			
c EIN-PN 45-6138589-008	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 38553000	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	

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

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

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

a Plan name WEC ENERGY GROUP LEGACY RETIREMENT ACCOUNT PLAN**b** Name of plan sponsor WEC ENERGY GROUP, INC.**c** EIN-PN 39-1391525-046**a** Plan name WEC ENERGY GROUP RETIREMENT ACCOUNT PLAN**b** Name of plan sponsor WEC ENERGY GROUP, INC.**c** EIN-PN 39-1391525-009**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

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 WEC ENERGY GROUP MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 048
C Plan sponsor's name as shown on line 2a of Form 5500 WEC ENERGY GROUP, INC.	D Employer Identification Number (EIN) 39-6036268

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)	12785000	11782000
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	497000	1300000
(2) U.S. Government securities	1c(2)	392970000	377705000
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	8552000	4000000
(B) All other	1c(3)(B)	257097000	252873000
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	85717000	83716000
(5) Partnership/joint venture interests	1c(5)	287571000	294016000
(6) Real estate (other than employer real property)	1c(6)	49612000	48233000
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	242951000	241040000
(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)	92912000	93179000
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	24386000	23886000

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1455050000	1431730000
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	14684000	20919000
k Total liabilities (add all amounts in lines 1g through 1j)	1k	14684000	20919000
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1440366000	1410811000

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)	13423000	
(C) Corporate debt instruments	2b(1)(C)	12896000	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1622000	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		27941000
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	995000	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	2057000	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		3052000
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1189566000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1204629000	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	10427000	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		43336000
(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)		1303000
c Other income	2c		5667000
d Total income. Add all income amounts in column (b) and enter total	2d		76663000

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)	1618000	
(6) Bank or trust company trustee/custodial fees	2i(6)	594000	
(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)		2212000
j Total expenses. Add all expense amounts in column (b) and enter total	2j		2212000

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		74451000
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		104006000

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:

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.)

	Yes	No	Amount
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	
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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	
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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	
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e Was this plan covered by a fidelity bond?

4e			
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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			
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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			
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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			
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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		
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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		
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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			
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l Has the plan failed to provide any benefit when due under the plan?

4l			
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m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)

4m			
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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			
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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		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,503	427,566,181.39			0.00	427,566,181.39	427,566.181.39
	Total dispositions	780		430,158,197.25		0.00	430,158,197.25	430,158.197.25

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,440,366,146.41

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	1,298,721.000	1,298,721.00	1,298,721.00
USD - United States dollar	0.000	1,253.24	1,253.24
Total - all currencies		1,299,974.24	1,299,974.24
Total Non-Interest Bearing Cash - USD		1,299,974.24	1,299,974.24
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	5,474,721.04	5,474,721.04
Total - all currencies		5,474,721.04	5,474,721.04
Other Receivables: United States dollar	0.000	8,076.31	8,076.31
Total - all currencies		8,076.31	8,076.31
Total Receivables - Other - USD		5,482,797.35	5,482,797.35
<i>U.S. Government Securities</i>			
United States - USD			
** DTD 10/31/2019 1.625% DUE 10-31-2026 REG CUSIP: 912828YQ7	1,525,000.000	1,391,336.92	1,455,243.16
FANNIE MAE CB5384 4.5% 12-01-2052 CUSIP: 3140QQ6W0	218,561.320	213,336.34	205,954.65
FANNIE MAE FN CB9479 5.5% 5.5% 11-01-2054 CUSIP: 3140QVQ98	246,895.960	249,364.92	247,778.48
FANNIE MAE FN CB9656 5.5% 1 5.5% 12-01-2054 CUSIP: 3140QVWS9	163,746.710	166,618.67	164,332.03
FANNIE MAE POOL FN CB8856 6.00% 6% 07-01-2054 CUSIP: 3140QUZW9	133,993.940	137,369.96	138,051.81
FANNIE MAE POOL FN CB9030 6.5% 6.5% 08-01-2054 CUSIP: 3140QVA87	106,471.870	113,263.62	111,680.67

** 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
<i>U.S. Government Securities</i>			
United States - USD			
FANNIE MAE POOL FN CB9148 6% 09-01-2054 CUSIP: 3140QVEW0	311,192.270	326,010.37	319,516.26
FANNIE MAE POOL FN CB9157 6% 09-01-2054 CUSIP: 3140QVE75	181,973.250	191,654.80	187,484.28
FANNIE MAE POOL FN CB9161 6.5% 09-01-2054 CUSIP: 3140QVFB5	151,295.210	160,910.73	158,207.00
FANNIE MAE POOL FN CB9169 6.5% 09-01-2054 CUSIP: 3140QVFK5	108,311.550	115,931.44	113,573.70
FANNIE MAE REMIC SR 16-82 CL FH FLTG 11-25-2046 CUSIP: 3136AUAS0	116,969.940	115,370.75	115,157.27
FANNIE MAE SER 14-17 CL DY 3.5% 04-25-2044 CUSIP: 3136AJYH3	100,000.000	89,445.31	89,057.95
FANNIE MAE SER 17-23 CL FA FLTG 04-25-2047 CUSIP: 3136AV5J4	63,479.120	62,631.08	62,528.42
FANNIE MAE SER 17-82 CL FE FLTG 10-25-2047 CUSIP: 3136AYPC1	56,946.060	56,688.03	56,260.79
FANNIE MAE SR 10-107 CL FB FRN 09-25-2040 CUSIP: 31398NKP8	35,852.260	35,490.94	35,334.57
FANNIE MAE SR 11-55 CL FH FLTG RT 06-25-2041 CUSIP: 31397UGD5	26,261.180	26,092.95	25,920.46
FANNIE MAE SR 16-78 CL FA FLTG 03-25-2044 CUSIP: 3136AUUC1	37,521.870	36,998.62	36,942.41
FANNIE MAE SR 16-84 CL FB FLTG 11-25-2046 CUSIP: 3136AUKJ9	55,852.830	55,073.94	54,962.06
FANNIE MAE SR 16-86 CL FE FLTG 11-25-2046 CUSIP: 3136AT6K5	143,227.720	141,180.02	140,906.37
FANNIE MAE SR 16-88 CL CF FLTG 12-25-2046 CUSIP: 3136AUTG6	97,892.400	96,737.58	96,613.79
FANNIE MAE SR 17-9 CL KG 3.0% 07-25-2043 CUSIP: 3136AVXT1	78,544.210	76,249.23	78,087.78
FANNIE MAE SR 17-96 CL FB FLTG RT 12-25-2047 CUSIP: 3136B0AG1	92,304.520	90,977.65	90,601.25
FANNIE MAE SR 18-1 CL FA FLTG RT 02-25-2048 CUSIP: 3136B0WX0	29,177.030	28,853.35	28,632.62
FANNIE MAE SR 19-81 CL LH 3% 12-25-2049 CUSIP: 3136B8DW6	59,628.670	53,717.04	52,011.86

** 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
<i>U.S. Government Securities</i>			
United States - USD			
FANNIE MAE SR 21-76 CL KB 1.25% 11-25-2051 CUSIP: 3136BJWZ4	45,588.800	35,003.65	37,355.35
FANNIE MAE SR 21-95 CL CP 1.5% 08-25-2051 CUSIP: 3136BKUP5	46,691.920	40,381.22	38,215.83
FANNIE MAE SR 22-3 CL N 2% 10-25-2047 CUSIP: 3136BLES5	207,988.640	180,227.02	178,879.11
FANNIE MAE SR 23-14 CL EJ 2.75% 04-25-2049 CUSIP: 3136BPL41	97,161.740	88,690.45	88,096.31
FANNIE MAE SR 23-38 CL FD FLTG RT 10-25-2039 CUSIP: 3136BQHM4	40,216.410	40,423.78	39,263.50
FED HOME LN MTG 2.5% DUE 09-01-2051 CUSIP: 3132DVL29	324,811.940	314,737.69	268,821.81
FED HOME LN MTG 5% DUE 11-01-2052 CUSIP: 3132DPCV8	60,962.640	59,933.90	59,034.13
FED HOME LN MTG 5% DUE 11-01-2052 CUSIP: 3132DPDS4	246,100.140	243,533.42	238,390.33
FEDERAL FARM CREDIT 3% 11-01-2048 CUSIP: 3132DMKK0	152,258.190	160,323.12	132,332.10
FEDERAL HOME LN MTG CORP C09066 3.5% DUE 10-01-2044 CUSIP: 31292SCB4	10,861.330	11,166.79	9,806.48
FEDERAL HOME LN MTG CORP FHLMC #ZS-9186 3% 08-01-2035 CUSIP: 3132AAF33	315,801.850	340,375.18	294,625.83
FEDERAL HOME LN MTG CORP FLT RT SER 4240 CL FA DUE 08-15-2043 REG CUSIP: 3137B3V70	139,631.680	136,926.33	137,319.00
FEDERAL HOME LN MTG CORP MULTICLASS SER 4620 CL LF FLTG RT 10-15-2046 REG CUSIP: 3137BSAQ6	69,349.180	68,541.92	68,399.23
FEDERAL HOME LN MTG CORP MULTICLASS SER 4826 CL KF FLTG 09-15-2048 REG CUSIP: 3137FH4G5	43,957.600	42,898.16	42,831.81
FEDERAL HOME LN MTG CORP MULTICLASS SER 4742 CL PA 3.0% 10-15-2047 CUSIP: 3137FCAZ7	88,588.640	88,901.19	78,629.38
FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO CUSIP: 3128L8KE4	69,132.830	75,365.60	68,958.02
FEDERAL HOME LN MTG CORP POOL #A89031 4%09-01-2039 BEO CUSIP: 312936A80	23,773.680	24,806.34	22,452.80
FEDERAL HOME LN MTG CORP POOL #A94289 4%10-01-2040 BEO CUSIP: 312942XS9	18,511.190	19,957.38	17,481.89

** 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
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #A94611 4.5% 10-01-2040 BEO CUSIP: 312943DQ3	5,910.320	6,144.87	5,735.70
FEDERAL HOME LN MTG CORP POOL #A94713 4%11-01-2040 BEO CUSIP: 312943GW7	13,115.090	13,750.34	12,385.97
FEDERAL HOME LN MTG CORP POOL #A94951 4%11-01-2040 BEO CUSIP: 312943QC0	26,290.960	28,262.80	24,642.58
FEDERAL HOME LN MTG CORP POOL #A96121 3.5% 01-01-2041 BEO CUSIP: 312944YS4	11,194.930	11,464.29	10,339.85
FEDERAL HOME LN MTG CORP POOL #A96174 4%01-01-2041 BEO CUSIP: 3129442F7	17,096.880	18,320.35	16,146.45
FEDERAL HOME LN MTG CORP POOL #A96807 4%02-01-2041 BEO CUSIP: 312945R42	4,997.150	5,309.47	4,719.37
FEDERAL HOME LN MTG CORP POOL #C03552 4.5% 08-01-2040 BEO CUSIP: 31292K5M5	13,147.320	13,845.77	12,758.91
FEDERAL HOME LN MTG CORP POOL #C03556 4.5% 11-01-2040 BEO CUSIP: 31292K5R4	22,028.930	22,490.16	21,378.07
FEDERAL HOME LN MTG CORP POOL #C04233 3%09-01-2042 BEO CUSIP: 31292LV28	91,074.830	86,350.31	80,361.77
FEDERAL HOME LN MTG CORP POOL #C09004 3.5% 07-01-2042 BEO CUSIP: 31292SAD2	36,141.490	36,005.97	32,962.03
FEDERAL HOME LN MTG CORP POOL #C09029 3%03-01-2043 BEO CUSIP: 31292SA67	49,463.770	50,870.39	43,643.98
FEDERAL HOME LN MTG CORP POOL #C91441 3%04-01-2032 BEO CUSIP: 3128P7S61	22,938.150	22,938.15	21,814.27
FEDERAL HOME LN MTG CORP POOL #C91484 3%08-01-2032 BEO CUSIP: 3128P7UH4	174,025.780	185,663.75	165,174.46
FEDERAL HOME LN MTG CORP POOL #E03077 3%03-01-2027 BEO CUSIP: 31294MM24	3,513.170	3,659.18	3,462.34
FEDERAL HOME LN MTG CORP POOL #G02271 4.5% 12-01-2035 BEO CUSIP: 3128LXQY9	31,356.170	33,820.55	30,316.92
FEDERAL HOME LN MTG CORP POOL #G04774 4.5% 01-01-2038 BEO CUSIP: 3128M6T73	9,532.930	10,310.48	9,217.02
FEDERAL HOME LN MTG CORP POOL #G05205 5%01-01-2039 BEO CUSIP: 3128M7DJ2	1,530.010	1,667.95	1,526.14
FEDERAL HOME LN MTG CORP POOL #G07002 4.5% 12-01-2041 BEO CUSIP: 3128M9DF6	47,730.590	50,398.68	46,321.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G07613 6%04-01-2039 BEO CUSIP: 3128M9YJ5	37,431.190	42,765.14	38,870.55
FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO CUSIP: 3128MAFA2	33,341.930	34,477.63	30,134.80
FEDERAL HOME LN MTG CORP POOL #G08484 3%03-01-2042 BEO CUSIP: 3128MJRE2	18,770.830	18,084.53	16,563.00
FEDERAL HOME LN MTG CORP POOL #G08524 3%03-01-2043 BEO CUSIP: 3128MJSN1	69,404.160	72,397.20	61,238.32
FEDERAL HOME LN MTG CORP POOL #G08537 3%07-01-2043 BEO CUSIP: 3128MJS35	51,838.680	49,230.50	45,738.83
FEDERAL HOME LN MTG CORP POOL #G08538 3.5% 07-01-2043 BEO CUSIP: 3128MJS43	60,985.690	63,561.88	55,516.19
FEDERAL HOME LN MTG CORP POOL #G08554 3.5% 10-01-2043 BEO CUSIP: 3128MJTL4	46,642.000	47,754.21	42,419.78
FEDERAL HOME LN MTG CORP POOL #G08566 3.5% 01-01-2044 BEO CUSIP: 3128MJTY6	16,277.900	16,425.43	14,779.58
FEDERAL HOME LN MTG CORP POOL #G08582 4%04-01-2044 BEO CUSIP: 3128MJUG3	14,198.340	14,981.48	13,285.52
FEDERAL HOME LN MTG CORP POOL #G08588 4%05-01-2044 BEO CUSIP: 3128MJUN8	17,076.780	18,016.01	15,957.74
FEDERAL HOME LN MTG CORP POOL #G08623 3.5% 01-01-2045 BEO CUSIP: 3128MJVR8	12,373.850	12,779.87	11,161.82
FEDERAL HOME LN MTG CORP POOL #G08636 3.5% 04-01-2045 BEO CUSIP: 3128MJV64	9,299.600	9,639.64	8,365.59
FEDERAL HOME LN MTG CORP POOL #G08659 3.5% 08-01-2045 BEO CUSIP: 3128MJVV8	18,860.580	19,615.10	16,942.78
FEDERAL HOME LN MTG CORP POOL #G08671 3.5% 10-01-2045 BEO CUSIP: 3128MJW97	17,694.110	18,545.62	15,894.91
FEDERAL HOME LN MTG CORP POOL #G08697 3%03-01-2046 BEO CUSIP: 3128MJX39	31,352.040	32,488.56	27,267.00
FEDERAL HOME LN MTG CORP POOL #G08706 3.5% 05-01-2046 BEO CUSIP: 3128MJYC8	9,035.130	9,462.18	8,116.57
FEDERAL HOME LN MTG CORP POOL #G08710 3%06-01-2046 BEO CUSIP: 3128MJYG9	30,595.370	32,349.83	26,561.34
FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO CUSIP: 3128MJYM6	22,359.540	23,173.58	19,404.46

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United States - USD			
FEDERAL HOME LN MTG CORP POOL #G08730 4.5% 10-01-2046 BEO CUSIP: 3128MJY46	12,807.400	13,683.91	12,304.95
FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO CUSIP: 3128MJZM5	368,619.000	365,336.01	320,277.92
FEDERAL HOME LN MTG CORP POOL #G08767 4%06-01-2047 BEO CUSIP: 3128MJZ94	72,499.340	76,478.31	67,304.97
FEDERAL HOME LN MTG CORP POOL #G08778 3%09-01-2047 BEO CUSIP: 3128MJ2L3	78,266.320	75,838.85	67,880.67
FEDERAL HOME LN MTG CORP POOL #G08792 3.5% 12-01-2047 BEO CUSIP: 3128MJ3A6	59,904.590	61,570.68	53,817.37
FEDERAL HOME LN MTG CORP POOL #G08800 3.5% 02-01-2048 BEO CUSIP: 3128MJ3J7	110,227.790	110,049.09	99,023.20
FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO CUSIP: 3128CULW4	2,371.870	2,607.58	2,386.80
FEDERAL HOME LN MTG CORP POOL #G30632 2.5% 02-01-2033 BEO CUSIP: 3128CUVZ6	23,314.580	23,802.74	21,710.80
FEDERAL HOME LN MTG CORP POOL #G60369 4%08-01-2042 BEO CUSIP: 31335AMS4	22,200.680	23,671.47	20,967.24
FEDERAL HOME LN MTG CORP POOL #G60640 4.5% 08-01-2044 BEO CUSIP: 31335AV96	23,035.810	25,188.22	22,156.18
FEDERAL HOME LN MTG CORP POOL #G60994 3.5% 01-01-2045 BEO CUSIP: 31335BC79	224,350.890	246,295.21	204,582.91
FEDERAL HOME LN MTG CORP POOL #G61228 4%08-01-2047 BEO CUSIP: 31335BLH7	63,573.710	64,735.93	59,207.51
FEDERAL HOME LN MTG CORP POOL #G61467 4%11-01-2047 BEO CUSIP: 31335BTY2	61,430.090	62,382.97	56,886.54
FEDERAL HOME LN MTG CORP POOL #G61631 3.5% 11-01-2047 BEO CUSIP: 31335BY42	160,713.630	156,808.79	144,380.98
FEDERAL HOME LN MTG CORP POOL #J24767 3%07-01-2028 BEO CUSIP: 31307DJL1	11,330.580	11,578.44	11,010.87
FEDERAL HOME LN MTG CORP POOL #J27931 3.5% 04-01-2029 BEO CUSIP: 31307GY45	6,736.480	7,122.78	6,603.29
FEDERAL HOME LN MTG CORP POOL #J3-1441 3.5% 04-01-2030 BEO CUSIP: 31307MS64	20,037.690	21,565.56	19,590.56
FEDERAL HOME LN MTG CORP POOL #N31025 4%09-01-2033 BEO CUSIP: 31281BD64	3,034.540	3,148.35	3,011.58

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United States - USD			
FEDERAL HOME LN MTG CORP POOL #P00037 5.5% 05-01-2033 BEO CUSIP: 31283NBE1	15,060.100	16,283.73	15,092.21
FEDERAL HOME LN MTG CORP POOL #QA5549 3.0% DUE 12-01-2049 REG CUSIP: 3133A0EW0	127,999.480	134,419.44	110,057.31
FEDERAL HOME LN MTG CORP POOL #QA8311 3%DUE 03-01-2050 BEO CUSIP: 3133A3GU6	126,739.100	133,968.56	109,691.77
FEDERAL HOME LN MTG CORP POOL #QC-4235 2.5% DUE 07-01-2051 REG CUSIP: 3133ANV43	187,146.890	195,510.01	155,214.32
FEDERAL HOME LN MTG CORP POOL #QD3644 2%12-01-2051 BEO CUSIP: 3133B1BM2	33,180.130	29,188.14	26,386.74
FEDERAL HOME LN MTG CORP POOL #QD6140 2%02-01-2047 BEO CUSIP: 3133B3ZD2	88,801.820	78,034.57	69,066.72
FEDERAL HOME LN MTG CORP POOL #QE4039 4%06-01-2052 BEO CUSIP: 3133BDPY5	326,160.180	304,042.46	298,848.63
FEDERAL HOME LN MTG CORP POOL #QE5195 4%06-01-2052 BEO CUSIP: 3133BEXY4	180,617.300	169,215.84	165,275.25
FEDERAL HOME LN MTG CORP POOL #QF4848 6%12-01-2052 BEO CUSIP: 3133BSL59	295,830.270	299,250.79	297,409.68
FEDERAL HOME LN MTG CORP POOL #Q01443 4.5% 06-01-2041 BEO CUSIP: 3132GES84	11,506.390	12,347.76	11,166.43
FEDERAL HOME LN MTG CORP POOL #Q02576 4.5% 08-01-2041 BEO CUSIP: 3132GF2H9	1,080.580	1,168.94	1,046.97
FEDERAL HOME LN MTG CORP POOL #Q09896 3.5% 08-01-2042 BEO CUSIP: 3132GVKH4	24,983.620	25,370.10	22,785.78
FEDERAL HOME LN MTG CORP POOL #Q11348 3.5% 09-01-2042 BEO CUSIP: 3132HMP96	79,477.540	77,788.66	72,385.43
FEDERAL HOME LN MTG CORP POOL #Q19073 3%06-01-2043 BEO CUSIP: 3132JAQ32	15,144.990	15,698.74	13,352.34
FEDERAL HOME LN MTG CORP POOL #Q22855 4.5% 11-01-2043 BEO CUSIP: 3132JQE48	12,529.170	13,553.50	12,050.39
FEDERAL HOME LN MTG CORP POOL #Q50035 3.5% 08-01-2047 BEO CUSIP: 3132XSBD1	85,302.060	84,755.62	76,634.68
FEDERAL HOME LN MTG CORP POOL #Q51268 3.5% 10-01-2047 BEO CUSIP: 3132XTMS4	104,577.830	105,983.07	93,951.26
FEDERAL HOME LN MTG CORP POOL #Q54463 4%02-01-2048 BEO CUSIP: 3132XW5Z0	51,138.720	52,521.07	47,529.65

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FEDERAL HOME LN MTG CORP POOL #RA5855 2.5% DUE 09-01-2051 REG CUSIP: 3133KMQG3	510,031.120	529,914.40	418,340.04
FEDERAL HOME LN MTG CORP POOL #RA7777 4.5% 08-01-2052 CUSIP: 3133KPUA4	671,287.820	640,922.54	631,971.92
FEDERAL HOME LN MTG CORP POOL #RB-5077 2.0% 09-01-2040 CUSIP: 3133KYUA5	422,945.090	370,589.12	353,073.45
FEDERAL HOME LN MTG CORP POOL #RB-5085 2.0% 10-01-2040 CUSIP: 3133KYUJ6	562,438.660	480,121.10	470,185.97
FEDERAL HOME LN MTG CORP POOL #RB-5095 2% DUE 12-01-2040 REG CUSIP: 3133KYUU1	57,562.310	46,985.24	48,043.23
FEDERAL HOME LN MTG CORP POOL #RB5044 3% 04-01-2040 CUSIP: 3133KYS91	85,089.380	78,681.10	76,870.73
FEDERAL HOME LN MTG CORP POOL #RB5065 2.0% DUE 07-01-2040 BEO CUSIP: 3133KYTW9	463,228.930	396,369.55	387,423.18
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01-2040 BEO CUSIP: 3133KYT90	266,297.830	223,690.18	222,677.38
FEDERAL HOME LN MTG CORP POOL #RB5161 2.5% DUE 06-01-2042 BEO CUSIP: 3133KYWW5	64,829.370	60,038.09	55,050.10
FEDERAL HOME LN MTG CORP POOL #RJ1854 5.0% 06-01-2054 CUSIP: 3142GSBY3	104,225.570	104,551.28	100,856.12
FEDERAL HOME LN MTG CORP POOL #SD-8173 2.5% 09-01-2051 CUSIP: 3132DWCJ0	272,173.920	281,147.14	222,769.46
FEDERAL HOME LN MTG CORP POOL #SD1709 5.5% 09-01-2052 BEO CUSIP: 3132DN3S0	379,407.100	374,486.65	376,221.80
FEDERAL HOME LN MTG CORP POOL #SD1719 5.5% 10-01-2052 BEO CUSIP: 3132DN4C4	395,020.640	389,218.79	390,684.22
FEDERAL HOME LN MTG CORP POOL #SD1803 5.5% 09-01-2052 CUSIP: 3132DPAC2	128,420.200	128,480.41	127,446.04
FEDERAL HOME LN MTG CORP POOL #SD2174 6%01-01-2053 CUSIP: 3132DPMX3	261,145.060	265,470.27	262,799.33
FEDERAL HOME LN MTG CORP POOL #SD3627 3%04-01-2047 BEO CUSIP: 3132EOA44	606,540.550	539,252.47	525,215.03
FEDERAL HOME LN MTG CORP POOL #SD3817 6%09-01-2053 BEO CUSIP: 3132EOG22	57,253.170	57,968.83	57,941.06
FEDERAL HOME LN MTG CORP POOL #SD8084 3.0% DUE 08-01-2050 CUSIP: 3132DV6V2	114,410.780	119,469.90	98,314.56

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FEDERAL HOME LN MTG CORP POOL #SD8128 2.0% 02-01-2051 CUSIP: 3132DWA52	323,734.580	333,927.15	252,684.07
FEDERAL HOME LN MTG CORP POOL #SD8129 2.5% DUE 01-01-2051 REG CUSIP: 3132DWA60	257,354.930	269,539.11	211,570.59
FEDERAL HOME LN MTG CORP POOL #SD8147 2.5% DUE 04-01-2051 REG CUSIP: 3132DWBQ5	480,732.330	495,943.00	394,807.13
FEDERAL HOME LN MTG CORP POOL #SD8156 2.5% DUE 07-01-2051 BEO CUSIP: 3132DWBZ5	240,854.810	249,378.83	197,705.31
FEDERAL HOME LN MTG CORP POOL #SD8258 5%DUE 10-01-2052 BEO CUSIP: 3132DWE74	316,719.320	319,441.15	306,564.67
FEDERAL HOME LN MTG CORP POOL #SD8268 5.5% 11-01-2052 BEO CUSIP: 3132DWFH1	165,225.970	162,541.06	163,082.70
FEDERAL HOME LN MTG CORP POOL #SD8290 6%01-01-2053 BEO CUSIP: 3132DWF73	218,335.640	222,668.23	219,523.60
FEDERAL HOME LN MTG CORP POOL #SD8309 6.0% 03-01-2053 CUSIP: 3132DWGS6	275,379.980	277,832.58	276,856.68
FEDERAL HOME LN MTG CORP POOL #SD8316 5.5% 04-01-2053 CUSIP: 3132DWGZ0	256,549.000	259,114.51	253,423.76
FEDERAL HOME LN MTG CORP POOL #S0-5975 FLTG RT 4.95312% 08-15-2042 BEO CUSIP: 3128HXT88	48,240.400	47,418.80	47,518.19
FEDERAL HOME LN MTG CORP POOL #S0-6120 FLTG RT 4.95312% 08-15-2042 BEO CUSIP: 3128HXYR0	76,226.000	74,939.69	75,088.24
FEDERAL HOME LN MTG CORP POOL #S0-6158 FLTG RT 4.95312% 09-15-2042 BEO CUSIP: 3128HXZX6	78,416.140	77,092.88	77,239.89
FEDERAL HOME LN MTG CORP POOL #S1-3230 FLTG RT 1.49688% 09-15-2043 BEO CUSIP: 31325UST4	352,908.500	48,231.52	32,375.77
FEDERAL HOME LN MTG CORP POOL #S1-3653 4.5% 12-15-2043 BEO CUSIP: 31325VBW3	654,994.740	109,200.86	135,761.60
FEDERAL HOME LN MTG CORP POOL #WN0115 3.85% 07-01-2037 CUSIP: 3132XEDV0	546,000.000	462,351.09	490,514.88
FEDERAL HOME LN MTG CORP POOL #ZA2427 3%09-01-2036 BEO CUSIP: 31329KVU5	166,835.530	176,637.12	153,598.42
FEDERAL HOME LN MTG CORP POOL #ZM1590 3%08-01-2046 BEO CUSIP: 3131XUXT9	364,905.750	386,971.16	315,653.62
FEDERAL HOME LN MTG CORP POOL #ZM4300 4.5% 09-01-2047 BEO CUSIP: 3131XXX55	119,165.800	134,936.63	112,841.23

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FEDERAL HOME LN MTG CORP POOL #ZM4908 3.5% 11-01-2047 BEO CUSIP: 3131XYNZ8	95,424.110	101,246.47	85,611.04
FEDERAL HOME LN MTG CORP POOL #ZS4511 3%03-01-2043 BEO CUSIP: 3132A5AL9	61,185.270	54,669.99	53,913.16
FEDERAL HOME LN MTG CORP POOL #ZS4602 3%02-01-2045 BEO CUSIP: 3132A5DF9	200,588.330	173,383.54	176,188.71
FEDERAL HOME LN MTG CORP POOL #ZS4613 3%05-01-2045 BEO CUSIP: 3132A5DS1	113,534.150	94,233.35	99,054.84
FEDERAL HOME LN MTG CORP POOL #ZS4759 3.5% 03-01-2048 BEO CUSIP: 3132A5JC0	78,405.820	83,551.19	70,340.45
FEDERAL HOME LN MTG CORP POOL #ZS9164 3%09-01-2033 BEO CUSIP: 3132AAFD1	48,399.220	45,805.32	45,662.71
FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO CUSIP: 3132ADME5	496,022.870	523,149.12	431,760.51
FEDERAL HOME LN MTG CORP POOL #ZT2378 3%08-01-2043 BEO CUSIP: 3132AEUB0	154,078.460	141,463.28	135,718.85
FEDERAL HOME LN MTG CORP POOL #ZT2436 3%05-01-2043 BEO CUSIP: 3132AEV52	207,957.160	187,486.37	183,180.86
FEDERAL HOME LN MTG CORP POOL #840915 4.608% 11-01-2048 BEO CUSIP: 31288QAQ3	63,318.840	61,201.62	65,148.63
FEDERAL HOME LN MTG CORP POOL #841081 3.107% 02-01-2050 BEO CUSIP: 31288QFW5	89,585.140	88,577.31	88,112.37
FEDERAL HOME LN MTG CORP POOL #841563 4.21% 05-01-2053 BEO CUSIP: 31288QWY2	254,674.130	247,113.50	249,856.14
FEDERAL HOME LN MTG CORP POOL#RB5064 2.0% 06-01-2040 CUSIP: 3133KYTV1	248,112.390	208,414.42	207,510.09
FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047 CUSIP: 3132XUSH9	53,013.340	53,121.04	47,626.30
FEDERAL HOME LN MTG CORP SER 004587 CL AF 5.7945% 06-15-2046 CUSIP: 3137BPXH7	69,238.780	68,697.85	68,428.78
FEDERAL HOME LN MTG CORP SER 004628 CL KF 4.95312% 01-15-2055 CUSIP: 3137BSVH3	71,172.570	68,147.74	69,669.06
FEDERAL HOME LN MTG CORP SER 004709 CL FA 4.75312% 08-15-2047 CUSIP: 3137FAN95	50,894.860	49,992.29	49,887.44
FEDERAL HOME LN MTG CORP SER 004719 CL LM 3% 09-15-2047 CUSIP: 3137FAY28	51,960.240	46,957.05	45,160.70

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FEDERAL HOME LN MTG CORP SER 004753 CL BD 3% 01-15-2048 CUSIP: 3137FDV82	57,000.000	48,868.59	49,269.00
FEDERAL HOME LN MTG CORP SER 004854 CL FB 4.75312% 01-15-2049 CUSIP: 3137FKLB0	132,311.780	130,254.76	129,920.03
FEDERAL HOME LN MTG CORP SER 004903 CL NF 4.86649% 08-25-2049 CUSIP: 3137FN5F3	41,155.380	40,340.33	40,335.42
FEDERAL HOME LN MTG CORP SER 004979 CL UC 1.5% 06-25-2050 CUSIP: 3137FTXX0	169,841.160	129,901.93	131,033.17
FEDERAL HOME LN MTG CORP SER 005020 CL ET 3.5% 10-25-2050 CUSIP: 3137FWX39	78,343.540	69,572.74	70,099.03
FEDERAL HOME LN MTG CORP SER 005119 CL AB 1.5% 08-25-2049 CUSIP: 3137H0RQ3	63,834.260	63,603.52	49,434.54
FEDERAL HOME LN MTG CORP SER 005207 CL PA 3% 06-25-2051 CUSIP: 3137H6K95	123,916.830	108,649.87	107,775.40
FEDERAL HOME LN MTG CORP SER 2739 CL PG 5% 01-15-2034 CUSIP: 31394NGR3	37,382.690	39,420.91	37,544.68
FEDERAL HOME LN MTG CORP SER 3001 CL HT FLTG RT 05-15-2035 CUSIP: 31395WA56	5,353.330	5,888.67	5,440.69
FEDERAL HOME LN MTG CORP SER 3379 CL JZ 5.0% DUE 10-15-2037 REG CUSIP: 31397KVM0	6,760.530	7,008.13	6,471.14
FEDERAL HOME LN MTG CORP SER 3693 CL FC SR 3693 CL FC FLTG RT 07-15-2040 CUSIP: 3137A0PE9	38,412.920	38,151.83	37,977.44
FEDERAL HOME LN MTG CORP SER 3699 CL LA 4.5% DUE 03-15-2040 CUSIP: 3137A0AM7	27,548.440	28,960.28	27,326.99
FEDERAL HOME LN MTG CORP SER 3975 CL CF 4.94312% 12-15-2041 CUSIP: 3137AK4G3	27,822.960	27,566.47	27,496.95
FEDERAL HOME LN MTG CORP SER 4059 CL FP 5.8945% 06-15-2042 CUSIP: 3137AQZV3	45,442.330	44,998.57	44,771.64
FEDERAL HOME LN MTG CORP SER 4091 CL BX 3.25% 10-15-2041 CUSIP: 3137ATCV2	75,459.560	65,110.40	68,808.49
FEDERAL HOME LN MTG CORP SER 4091 CL FN 4.85312% 08-15-2042 CUSIP: 3137ATDS8	44,594.830	43,939.84	43,814.99
FEDERAL HOME LN MTG CORP SER 4122 CL FP FLTG RT DUE 10-15-2042 CUSIP: 3137AUZ28	51,655.050	50,476.67	50,730.18
FEDERAL HOME LN MTG CORP SER 4417 CL EG 2.5% 01-15-2040 CUSIP: 3137BFVE8	791.520	799.44	789.92

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FEDERAL HOME LN MTG CORP SER 4427 CL CE 3.0% DUE 02-15-2034 CUSIP: 3137BGAL3	15,089.990	14,882.50	14,827.06
FEDERAL HOME LN MTG CORP SER 4544 CL P 2.5% 01-15-2046 CUSIP: 3137BMQJ8	305,428.960	257,001.77	259,202.38
FEDERAL HOME LN MTG CORP SER 4604 CL FB FLTG 08-15-2046 CUSIP: 3137BRN76	125,946.980	124,284.08	123,943.84
FEDERAL HOME LN MTG CORP SER 4957 CL MY 3.0% 02-25-2050 CUSIP: 3137FRRE3	59,000.000	45,058.95	47,476.26
FEDERAL HOME LN MTG CORP SER 5092 CL HE 2.0% 02-25-2051 CUSIP: 3137FYCE4	93,264.930	73,052.66	74,878.40
FEDERAL HOME LN MTG CORP SER 5119 CL QF FLTG 06-25-2051 CUSIP: 3137H0SS8	120,936.790	116,080.41	114,090.20
FEDERAL HOME LN MTG CORP SER 5410 CL JY 3.0% 03-15-2044 CUSIP: 3137HCQJ4	93,000.000	77,208.16	77,321.13
FEDERAL HOME LN MTG CORP SR 3951 CL FN 5.8945% 11-15-2041 CUSIP: 3137AHUC0	27,711.330	27,454.79	27,330.15
FEDERAL HOME LN MTG CORP SR 3990 CL FG FLTG RT 01-15-2042 CUSIP: 3137AL3F4	40,503.700	40,139.80	39,965.73
FEDERAL HOME LN MTG CORP SR 4091 CL MX 3.25% 02-15-2042 CUSIP: 3137ATFL1	59,759.290	53,895.42	54,183.38
FEDERAL HOME LN MTG CORP SR 4184 CL FN FLTG RT 03-15-2043 CUSIP: 3137B0BG8	26,120.300	25,814.20	25,600.94
FEDERAL HOME LN MTG CORP SR 4281 CL FA FLTG RT 12-15-2043 CUSIP: 3137B6N56	20,829.450	20,635.80	20,606.13
FEDERAL HOME LN MTG CORP SR 4646 CL UA 4.0% 06-15-2042 CUSIP: 3137BUW46	60,979.820	60,160.39	60,775.26
FEDERAL HOME LN MTG CORP SR 4719 CL LA 3.5% 09-15-2047 CUSIP: 3137FAXZ6	67,219.880	60,886.50	60,583.66
FEDERAL HOME LN MTG CORP SR 4927 CL BG 3.0% 11-25-2049 CUSIP: 3137FPPA7	91,462.950	80,187.28	82,064.90
FEDERAL HOME LN MTG CORP SR 4993 CL KF FLTG RT 07-25-2050 CUSIP: 3137FU6C3	412,378.230	395,883.11	400,614.65
FEDERAL HOME LN MTG CORP SR 5116 CL PB 2.25% 02-25-2051 CUSIP: 3137H0K64	96,292.900	81,160.63	82,339.81
FEDERAL HOME LN MTG CORP SR 5335 CL FB FLTG RT 10-15-2039 CUSIP: 3137HAL87	165,535.680	165,450.22	165,419.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP TRANCHE 00695 4.81649% 07-25-2050 CUSIP: 3137FUQ98	74,063.000	72,882.62	73,256.77
FEDERAL HOME LN MTG CORP 2.5% 05-25-2049 CUSIP: 3137H5CE5	80,593.150	74,655.71	70,641.44
FEDERAL HOME LN SER 3064 CL KZ 5.5% 11-15-2035 CUSIP: 31396ER24	37,440.580	39,439.98	38,291.20
FEDERAL HOME LOAN BANKS 2.5% 10-01-2050 CUSIP: 3132DV7L3	132,514.300	139,077.88	109,031.66
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 CUSIP: 3132DWF57	482,092.000	482,995.93	465,368.24
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD1104 4.0% DUE 03-01-2050 CUSIP: 3132DNGM9	301,671.020	274,332.08	281,719.23
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD2642 5.5% DUE 04-01-2053 CUSIP: 3132DP5B0	216,086.950	218,247.83	214,047.70
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8233 5.0% DUE 06-01-2052 REG CUSIP: 3132DWEE9	182,400.790	185,022.80	176,580.98
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8446 5.5% 07-01-2054 BEO CUSIP: 3132DWL35	328,806.260	324,567.74	324,500.78
FEDERAL HOME LOAN MORTGAGE CORP POOL NO SD1117 4.5% DUE 06-01-2052 REG CUSIP: 3132DNG23	171,621.770	165,025.07	162,119.84
FEDERAL HOME LOAN MORTGAGE CORP SER 5217CL CD 2.5% DUE 12-31-2049 REG CUSIP: 3137H6SL0	94,669.650	93,926.35	86,303.51
FEDERAL HOME LOAN MORTGAGE CORP SR 5004 CL FM FLTG RT 08-25-2050 CUSIP: 3137FVAY8	83,079.450	79,678.37	80,069.62
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 03-01-2052 CUSIP: 3133B7FK9	113,836.020	108,873.46	93,581.65
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 04-01-2042 CUSIP: 3133KYWP0	37,575.510	35,124.31	31,882.13
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2042 CUSIP: 3133KYWS4	203,761.360	190,874.51	173,021.61
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2052 CUSIP: 3132DWDR1	78,278.900	63,785.08	63,839.45
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-25-2048 CUSIP: 3137H5BJ5	57,398.550	49,111.64	51,117.88
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 06-01-2046 CUSIP: 3133USHW4	169,489.920	146,158.59	146,794.31

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<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 08-01-2043 CUSIP: 3133USH20	144,970.150	125,014.11	125,557.57
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 09-01-2051 CUSIP: 3132DWCC5	724,172.940	677,011.41	594,096.50
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-25-2048 CUSIP: 3137H63N3	172,472.250	155,865.05	154,637.12
FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2041 CUSIP: 3133KYUZ0	78,676.430	67,170.02	65,659.28
FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2041 CUSIP: 3133KYU98	143,068.900	122,385.84	119,382.09
FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041 CUSIP: 3133D4KC6	58,309.900	57,362.37	48,455.69
FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041 CUSIP: 3133D4KR3	86,836.510	85,425.39	72,120.94
FEDERAL HOME LOAN MORTGAGE CORP 3.5% 09-25-2050 CUSIP: 3137H77M9	179,129.700	167,766.17	167,424.70
FEDERAL HOME LOAN MORTGAGE CORP 3% 11-25-2048 CUSIP: 3137H62V6	151,528.750	134,452.15	135,223.20
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 01-01-2050 CUSIP: 3133KHGG5	237,702.240	260,246.81	226,510.79
FEDERAL HOME LOAN MORTGAGE CORP 4.75312%04-15-2045 CUSIP: 3137HAKD7	149,606.790	144,697.80	146,016.27
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2053 CUSIP: 3132DWF65	296,464.000	297,251.46	292,800.16
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2053 CUSIP: 3132DWGH0	97,189.570	97,037.73	96,098.19
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2054 CUSIP: 3132DWKN2	169,078.240	170,346.33	166,864.34
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	222,732.470	221,923.35	215,539.34
FEDERAL HOME LOAN MORTGAGE CORP 5% 05-01-2053 CUSIP: 3132DQSF4	159,205.100	156,120.48	153,967.71
FEDERAL HOME LOAN MORTGAGE CORP 5% 08-01-2052 CUSIP: 3132DNXD0	369,935.040	373,518.80	358,045.36
FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2053 CUSIP: 3132DSQ62	75,822.830	75,254.17	73,235.90

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<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 07-01-2053 CUSIP: 3132DWHV8	272,387.100	279,218.06	278,751.51
FEDERAL HOME LOAN MORTGAGE CORP 6% 07-01-2054 CUSIP: 3132DWL43	83,364.550	84,113.53	83,914.06
FEDERAL HOME LOAN MORTGAGE CORP 6% 10-01-2053 CUSIP: 3132DWM6	641,415.580	631,506.31	644,991.94
FEDERAL NATIONAL MORTGAGE ASSOC FHLMC #BT-2266 3% 04-01-2045 CUSIP: 3132AEQT6	302,222.880	273,228.39	266,230.42
FEDERAL NATIONAL MORTGAGE ASSOC POOL #CB1027 2.5% DUE 07-01-2051 REG CUSIP: 3140QLD94	414,251.430	430,238.95	339,784.34
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 02-01-2036 CUSIP: 3140QHEW1	82,056.340	76,222.65	75,102.46
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052 CUSIP: 3140MHUN7	79,672.470	76,199.22	65,545.68
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052 CUSIP: 3140MHS59	255,427.950	253,951.29	210,138.10
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052 CUSIP: 3140MHUK3	53,653.500	51,356.47	44,332.59
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 04-01-2051 CUSIP: 3140L6UV4	456,192.310	473,156.95	375,603.94
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051 CUSIP: 3140LQXS4	236,317.440	244,883.96	194,458.69
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 07-01-2051 CUSIP: 3140QLEL6	194,900.920	202,833.98	160,521.21
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 09-01-2051 CUSIP: 3140LWB97	287,374.270	262,273.94	234,262.12
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 09-25-2049 CUSIP: 3136BK2Z4	98,708.930	83,050.45	84,768.06
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050 CUSIP: 3133ACV62	280,858.880	294,682.38	231,418.60
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051 CUSIP: 3140L06D4	194,692.650	201,141.85	153,929.57
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051 CUSIP: 3140L2QD8	234,148.180	242,379.93	184,594.87
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2036 CUSIP: 3140KBF33	414,281.570	428,781.39	367,195.36

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<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL NATIONAL MORTGAGE ASSOC 2% CUSIP: 3140QKKA5	04-01-2046 1,158,653.400	974,038.25	925,992.12
FEDERAL NATIONAL MORTGAGE ASSOC 2% CUSIP: 3140QDTW4	06-01-2040 94,822.740	81,073.45	80,811.22
FEDERAL NATIONAL MORTGAGE ASSOC 2% CUSIP: 3140LYNU3	11-01-2041 65,284.980	51,330.33	54,710.01
FEDERAL NATIONAL MORTGAGE ASSOC 2% CUSIP: 3140QNE24	11-01-2051 565,331.660	518,868.44	440,883.91
FEDERAL NATIONAL MORTGAGE ASSOC 4% CUSIP: 3140QPK48	06-01-2052 339,473.690	335,508.14	311,018.37
FEDERAL NATIONAL MORTGAGE ASSOC 5% CUSIP: 3140QP3N5	08-01-2052 303,018.450	306,190.66	293,525.44
FEDERAL NATIONAL MORTGAGE ASSOC 5% CUSIP: 3140MSKP9	09-01-2052 339,565.540	336,753.51	328,443.49
FEDERAL NATIONAL MORTGAGE ASSOC 6.5% CUSIP: 3140QUVU7	06-01-2054 99,262.270	104,186.60	104,152.02
FEDERAL NATIONAL MORTGAGE ASSOC 6% CUSIP: 3140QUVA1	06-01-2054 115,600.770	119,235.86	118,959.46
FEDERAL NATL MTG ASSN GTD MTG POOL 12-01-2040 BEO CUSIP: 3138A2A25	#AH0924 4% 13,089.940	13,683.06	12,346.34
FEDERAL NATL MTG ASSN GTD MTG POOL 12-01-2025 BEO CUSIP: 3138A2VM8	#AH1519 3.5% 2,532.350	2,555.29	2,511.42
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2026 BEO CUSIP: 3138A4AW5	#AH2720 4% 2,794.760	2,889.51	2,776.54
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2041 BEO CUSIP: 3138A5BP6	#AH3645 4% 50,050.680	53,311.79	47,207.48
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2041 BEO CUSIP: 3138A5EM0	#AH3739 3.5% 18,603.950	17,627.24	16,969.33
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2026 BEO CUSIP: 3138A7AQ1	#AH5414 4% 3,935.340	4,192.37	3,911.96
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2041 BEO CUSIP: 3138ASSD5	#AJ1415 4.5% 63,630.650	68,492.42	61,669.66
FEDERAL NATL MTG ASSN GTD MTG POOL 10-01-2041 BEO CUSIP: 3138AUP43	#AJ3142 4.5% 30,453.640	32,737.67	29,498.63
FEDERAL NATL MTG ASSN GTD MTG POOL 12-01-2026 BEO CUSIP: 3138E0SF7	#AJ7717 3% 3,326.230	3,508.66	3,277.14

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United States - USD			
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2041 BEO CUSIP: 3138EGCB8 #AL0065 4.5%	20,637.400	22,385.16	20,001.46
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2041 BEO CUSIP: 3138EGHX5 #AL0245 4%	33,003.960	34,190.03	31,063.21
FEDERAL NATL MTG ASSN GTD MTG POOL 11-01-2041 BEO CUSIP: 3138EHWH1 #AL1547 4.5%	9,245.690	9,875.57	8,960.78
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2042 BEO CUSIP: 3138ELPP2 #AL4029 4.5%	37,163.370	39,741.59	36,018.11
FEDERAL NATL MTG ASSN GTD MTG POOL 03-01-2043 BEO CUSIP: 3138ENRL5 #AL5890 4.5%	48,990.620	53,039.96	47,480.63
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2043 BEO CUSIP: 3138ENSU4 #AL5930 4.5%	14,722.830	15,896.09	14,269.10
FEDERAL NATL MTG ASSN GTD MTG POOL 05-01-2030 BEO CUSIP: 3138EPSP0 #AL6825 3%	9,614.480	9,963.02	9,303.49
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2045 BEO CUSIP: 3138EQKN1 #AL7500 4%	17,294.400	18,650.90	16,251.64
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2035 BEO CUSIP: 3138EQQG0 #AL7654 3%	25,360.810	26,628.86	23,512.80
FEDERAL NATL MTG ASSN GTD MTG POOL 10-01-2045 BEO CUSIP: 3138EQV7 #AL7667 4.5%	79,430.510	85,995.98	76,294.48
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2046 BEO CUSIP: 3138EQ6N7 #AL8076 4%	87,559.610	94,687.49	82,264.03
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2045 BEO CUSIP: 3138ERVH0 #AL9615 3%	61,118.770	55,589.41	53,864.19
** FHLB BD 5.5 07-15-2036 CUSIP: 3133XGAY0	150,000.000	197,347.16	159,617.16
FHLMC DEB DTD 11/22/1999 6.75 09-15-2029 CUSIP: 3134A3U46	350,000.000	491,183.00	385,218.41
** FHLMC DTD 10/25/2000 6.75 03-15-2031 CUSIP: 3134A4AA2	100,000.000	147,760.00	111,962.61
FHLMC FR SD8363 6% 09-01-2053 CUSIP: 3132DWJG9	356,061.370	357,118.43	358,153.03
FHLMC GOLD C09000 3.5 06-01-2042 CUSIP: 31292R7M8	42,340.620	45,569.12	38,615.97
FHLMC GOLD C91389 4 08-01-2031 CUSIP: 3128P7RJ4	17,393.190	18,572.66	17,085.57

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United States - USD			
FHLMC GOLD G05253 5 02-01-2039 CUSIP: 3128M7E28	7,587.850	8,116.63	7,568.66
FHLMC GOLD G08721 3 09-01-2046 CUSIP: 3128MJYT1	133,561.850	116,986.90	115,868.23
FHLMC GOLD G30460 6.5 01-01-2029 CUSIP: 3128CUQM1	11,406.200	12,765.10	11,659.84
FHLMC GOLD POOL# G67710 3.5% 03-01-2048 CUSIP: 3132XCR72	106,622.220	104,906.24	95,785.19
FHLMC GOLD POOL# Q15441 3 DUE 02-01-2043 CUSIP: 3132J6P32	31,543.500	30,745.03	27,832.73
FHLMC GOLD POOL#V83204 4.5% 05-01-2047 CUSIP: 3132L8RZ2	36,857.790	39,506.94	35,118.85
FHLMC GOLD Q0-1759 Q01759 4.5 07-01-2041 CUSIP: 3132GE5U0	7,422.340	8,020.79	7,203.03
FHLMC GOLD Q00876 4.5 05-01-2041 CUSIP: 3132GD6M9	71,782.980	77,464.44	69,661.81
FHLMC GOLD Q03517 4.5 09-01-2041 CUSIP: 3132GJSE0	17,291.000	18,690.50	16,780.09
FHLMC GOLD Q11447 3.5 09-01-2042 CUSIP: 3132HMTCS	159,429.090	170,240.35	145,403.91
FHLMC GOLD Q17665 3 04-01-2043 CUSIP: 3132J86B1	42,599.750	42,759.49	37,587.41
FHLMC GOLD Q18259 3 05-01-2043 CUSIP: 3132J9TR9	16,081.830	16,461.26	14,189.53
FHLMC GOLD Q18305 3.5 05-01-2043 CUSIP: 3132J9U71	15,766.410	15,882.18	14,349.06
FHLMC GOLD Q33568 3.5 05-01-2045 CUSIP: 3132QP6E9	17,038.990	17,837.68	15,349.51
FHLMC GOLD Q34524 3.5% 07-01-2045 CUSIP: 3132QRA26	21,940.670	22,564.59	19,709.70
FHLMC GOLD Q34743 3.5 07-01-2045 CUSIP: 3132QRHV5	10,082.570	10,529.97	9,057.21
FHLMC GOLD Q40375 3.5 05-01-2046 CUSIP: 3132WDMZ4	26,858.750	27,186.08	24,128.14
FHLMC GOLD Q46283 4.0% DUE 02-01-2047 CUSIP: 3132WK6V5	35,485.610	36,017.89	32,957.78

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United States - USD			
FHLMC GOLD Q49394 4.5% 07-01-2047 CUSIP: 3132WPNL7	34,827.710	36,220.83	33,431.48
FHLMC GOLD 3.5% MBS 01/03/2046 USD'Q3-9644' Q39644 3.5 03-01-2046 CUSIP: 3132QWWE5	102,020.340	99,517.65	91,650.12
FHLMC G60919 4.5% 09-01-2046 CUSIP: 31335BAU0	48,201.580	51,500.39	46,359.56
FHLMC MULTICLASS FHR 4091 EX 3.375 07-15-2042 CUSIP: 3137ATDK5	47,202.550	42,961.68	43,125.93
FHLMC MULTICLASS PREASSIGN 00372 5 08-15-2036 CUSIP: 31397ARM7	76,909.150	82,723.92	77,343.77
FHLMC MULTICLASS SER 004286 CL VF 12-15-2043 CUSIP: 3137B6VQ1	100,640.480	98,647.33	98,969.27
FHLMC MULTICLASS SER 004582 CL HA 3 09-15-2045 CUSIP: 3137BPJ34	231,888.340	211,199.54	214,668.66
FHLMC MULTICLASS SER 004611 CL BF 06-15-2041 CUSIP: 3137BRC60	480,502.120	473,745.07	472,854.74
FHLMC MULTICLASS SER 004937 CL MD 2.5 10-25-2049 CUSIP: 3137FQA37	91,265.940	79,911.20	78,801.50
FHLMC MULTICLASS SER 2156 CL PC 6.5% 05-15-2029 CUSIP: 3133TKYH7	16,902.680	18,761.97	17,243.73
FHLMC MULTICLASS SER 2175 CL TH 6 07-15-2029 CUSIP: 3133TLK56	13,654.940	15,020.45	13,804.27
FHLMC MULTICLASS SER 264 CL 30 3.0% DUE 07-15-2042 BEO CUSIP: 3128HXMV4	100,781.830	96,183.66	90,236.26
FHLMC MULTICLASS SER 2662 CL MT 4.5 08-15-2033 CUSIP: 31394H4A6	35,036.400	37,313.76	34,417.18
FHLMC MULTICLASS SER 2723 CL PE 5.5 12-15-2033 CUSIP: 31394MUK4	46,957.740	51,976.37	47,890.62
FHLMC MULTICLASS SER 2944 CL OH 5.5 03-15-2035 CUSIP: 31395PCL4	21,346.750	23,488.08	21,853.22
FHLMC MULTICLASS SER 2981 CL XZ 5 03-15-2035 CUSIP: 31395UAJ0	25,732.660	27,556.25	25,876.13
FHLMC MULTICLASS SER 3001 CL PD 4.5% 07-15-2025 CUSIP: 31395WAN7	322.670	347.26	321.26
FHLMC MULTICLASS SER 3064 CL OE 5.5 11-15-2035 CUSIP: 31396ERE8	61,238.820	71,151.87	62,739.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC MULTICLASS SER 3218 CL AO 0 09-15-2036 CUSIP: 31397BHE4	9,904.470	8,988.08	7,861.20
FHLMC MULTICLASS SER 3292 CL FD 03-15-2037 CUSIP: 31397FRJ3	57,302.820	56,180.64	56,418.38
FHLMC MULTICLASS SER 3513 CL A 4.5 DUE 02-15-2039 REG CUSIP: 31397YVP3	30,270.930	32,087.18	29,292.08
FHLMC MULTICLASS SER 3775 CL UE 3 06-15-2033 CUSIP: 3137A4VV6	91,849.500	95,638.31	87,306.91
FHLMC MULTICLASS SER 3806 CL CZ 5.5 07-15-2034 CUSIP: 3137A6XX5	68,344.630	74,377.19	69,844.02
FHLMC MULTICLASS SER 3852 CL QN FLTG RT DUE 05-15-2041 CUSIP: 3137ABAC5	7,166.420	7,462.04	6,732.93
FHLMC MULTICLASS SER 4160 CL HP 2.5 01-15-2033 CUSIP: 3137AXUG6	52,222.310	50,312.93	49,337.25
FHLMC MULTICLASS SER 4198 CL PE 2.5 01-15-2033 CUSIP: 3137B1MB5	58,289.120	57,469.43	56,664.19
FHLMC MULTICLASS SER 4446 CL CP 2.25% DUE 03-15-2045 REG CUSIP: 3137BHAJ6	63,526.650	56,913.42	54,778.92
FHLMC MULTICLASS SER 4459 CL IB 4.0% DUE 08-15-2043 CUSIP: 3137BHTM9	911,399.390	129,732.24	166,763.21
FHLMC MULTICLASS SER 4740 CL PA 3.0% 11-15-2044 CUSIP: 3137FCEJ9	37,494.010	36,322.31	36,978.58
FHLMC MULTICLASS SER 4857 CL JA 3.35% 01-15-2049 CUSIP: 3137FKRS7	200,767.550	186,407.96	187,774.26
FHLMC MULTICLASS SER 4872 CL AB 4.0% 08-15-2047 CUSIP: 3137FLE59	105,295.740	101,795.48	103,347.88
FHLMC MULTICLASS SER 5058 CL BC 5.0% DUE 11-25-2050 REG CUSIP: 3137F8AV5	58,354.010	56,986.33	56,211.56
FHLMC MULTICLASS SER 5091 CL AB 1.5% DUE 03-25-2051 REG CUSIP: 3137FYM52	141,131.740	141,528.67	111,172.29
FHLMC MULTICLASS SER 5202 CL BH 2 12-25-2047 CUSIP: 3137H5ZK6	59,466.750	53,048.51	53,607.25
FHLMC MULTICLASS SER 5206 CL CD 3.5% 05-25-2049 CUSIP: 3137H6RC1	113,160.690	97,875.14	102,595.26
FHLMC MULTICLASS SR 3919 CL FA 09-15-2041 CUSIP: 3137AFPQ9	36,351.220	36,089.93	35,911.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC MULTICLASS SR 3958 CL AF 11-15-2041 CUSIP: 3137AJB29	34,301.550	33,988.02	33,830.65
FHLMC MULTICLASS SR 4880 CL DA 3.0% 05-15-2050 CUSIP: 3137FLT53	71,606.120	73,105.36	64,023.19
FHLMC MULTICLASS SR 5202 CL LA 2.5% 05-25-2049 CUSIP: 3137H62P9	116,403.420	110,146.72	99,992.41
FHLMC MULTICLASS TRANCHE 00345 2.57 07-25-2026 CUSIP: 3137BRQJ7	300,000.000	313,089.84	292,089.84
FHLMC MULTICLASS 2.5% SER 4117 CL HB 10-15-2042 CUSIP: 3137AUTF6	52,865.770	45,406.74	45,664.40
FHLMC MULTICLASS 3842 PH 4 04-15-2041 CUSIP: 3137A9QP4	52,113.330	55,989.25	50,710.15
FHLMC PC GOLD Q49100 4.0% 07-01-2047 CUSIP: 3132WPDE4	61,196.460	64,332.79	56,587.16
FHLMC POOL # QA1790 3.0% 08-01-2049 REG CUSIP: 31334X7B9	41,732.480	42,625.82	35,850.34
FHLMC POOL # SD0035 3.0% 04-01-2047 CUSIP: 3132DMBC8	175,058.640	152,424.09	152,192.39
FHLMC POOL #G60480 4.5 11-01-2045 CUSIP: 31335AQ92	6,450.810	6,942.70	6,205.73
FHLMC POOL #QA7325 3.0% 02-01-2050 REG CUSIP: 3133A2D64	137,921.810	141,650.02	118,882.60
FHLMC POOL #QB2682 2.5% DUE 08-01-2050 REG CUSIP: 3133A86T9	186,633.580	196,810.94	153,781.61
FHLMC POOL #QB4785 2.5% DUE 10-01-2050 REGFHLMC POOL #QB4785 2.5% 10-01-2050 CUSIP: 3133ABJ68	283,478.710	296,323.85	233,577.86
FHLMC POOL #QB9401 2.0% DUE 03-01-2051 CUSIP: 3133AGNS4	274,683.570	277,945.45	217,164.72
FHLMC POOL #QF7085 5.5% 02-01-2053 CUSIP: 3133BU2S5	510,593.670	514,104.01	504,843.59
FHLMC POOL #RA6614 2.5% 01-01-2052 CUSIP: 3133KNK36	422,990.310	352,073.35	345,409.75
FHLMC POOL #SC0112 2% DUE 12-01-2040 REG CUSIP: 3132D9DR2	93,824.680	81,312.30	78,424.42
FHLMC POOL #SD3136 5.5% 06-01-2053 CUSIP: 3132DQPV2	116,996.750	117,234.38	116,198.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC POOL #SD8000 3 07-01-2049 CUSIP: 3132DV3H6	94,792.930	95,577.92	81,761.11
FHLMC POOL #SD8242 3% DUE 08-01-2052 REG CUSIP: 3132DWEP4	212,037.270	182,517.72	180,163.84
FHLMC POOL #S0-7108 ADJ RT 03-15-2044 CUSIP: 3132HT3R5	57,010.180	56,769.66	56,406.64
FHLMC POOL #WS0005 3.6% 04-01-2039 CUSIP: 3142GCAF0	305,000.000	262,109.38	257,865.30
FHLMC POOL #8D0268 ADJ RT 08-01-2052 CUSIP: 3142BNJM7	87,639.340	86,297.36	83,250.30
FHLMC POOL#SD3010 5.5% 06-01-2053 CUSIP: 3132DQKX3	288,707.180	288,718.44	286,254.66
FHLMC POOL#SD3392 5.5% 07-01-2053 CUSIP: 3132DQXV3	182,683.730	182,027.20	181,199.09
FHLMC POOL#SD5136 6.0% 04-01-2054 CUSIP: 3132DSV58	387,054.000	386,418.99	391,607.62
FHLMC Q45219 3.5% 01-01-2045 CUSIP: 3132WJYR6	44,721.200	46,115.25	40,379.24
FHLMC SER 5201 CL CA 2.5% DUE 07-25-2048 REG CUSIP: 3137H64V4	115,031.920	108,651.23	102,572.04
FHLMC SER 5206 CL CA 3.0% 02-25-2047 CUSIP: 3137H6RA5	88,658.840	80,291.65	79,160.10
FHLMC SR 4941 CL GA 2.0% 12-15-2047 CUSIP: 3137FQS53	52,419.710	42,871.54	42,785.34
FHLMC SR 5178 CL TP 2.5 04-25-2049 CUSIP: 3137H56A0	126,829.290	116,405.52	109,256.36
FHLMC SR 5209 CL EA 3.0% 08-25-2050 CUSIP: 3137H6UX1	93,652.840	79,125.68	83,889.73
FHLMC SR 5209 CL EJ 3.0% 08-25-2050 CUSIP: 3137H6V28	93,652.840	79,125.68	83,889.73
FHLMC SR 5386 CL DM 2.0% 03-25-2044 CUSIP: 3137HBXK5	104,000.000	73,271.25	72,137.55
FHLMC SR 5442 CL KY 3.0% 03-15-2044 CUSIP: 3137HFFH40	101,000.000	87,653.01	84,709.07
FHLMC SR 5451 CL FD FLTG RT 01-15-2044 CUSIP: 3137HFL94	72,081.760	71,270.83	70,793.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC SUPER 30Y FIXED 5.5% 10-01-2054 CUSIP: 3132DUJZ1	307,938.160	310,103.35	304,763.22
FHLMC SUPER 30Y REMIC REV 3% 10-01-2049 CUSIP: 3133USGS4	279,909.460	296,354.12	241,528.01
FHLMC UMBS 30Y FIXED POOL #QE6058 4.5% DUE 07-01-2052 CUSIP: 3133BFWT3	456,111.790	454,546.98	429,342.61
FHLMC UMBS 30Y FIXED 2.5% 02-01-2052 CUSIP: 3133B5NK4	32,822.330	31,396.64	27,063.18
FHLMC UMBS 30Y FIXED 2.5% 04-01-2051 CUSIP: 3133AKBN9	494,217.780	512,287.63	407,065.04
FHLMC UMBS 30Y FIXED 2.5% 07-01-2050 CUSIP: 3133KJJP8	160,271.190	166,707.08	131,963.86
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051 CUSIP: 3133ANKU7	288,257.110	298,796.54	237,378.19
FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQUB1	304,647.150	298,316.19	250,686.38
FNMA POOL #BJ0648 3.5% 03-01-2048 REG CUSIP: 3140H1WJ5	86,216.140	87,967.38	77,348.84
FNMA REMIC TR 2018-14 CL-KC 3.0% 03-25-2048 CUSIP: 3136B1FM1	54,456.960	54,125.11	50,901.27
FNMA SRS 20 - 45 CL JL 3.0% DUE 07-25-2040 CUSIP: 3136BA7B4	87,402.880	84,367.65	78,393.85
FNMA #CA7228 2.5% 10-01-2050 CUSIP: 3140QFA66	188,207.380	180,561.46	156,100.47
FNMA CAS 2022-R07 1M2 PVTPL FLTGT RT 06-25-2042 CUSIP: 20754MCB1	225,000.000	240,117.19	243,140.45
FNMA FLTGT RT SER 16-95 CL US 12-25-2046 REG CUSIP: 3136AUWP2	610,905.870	86,210.63	66,236.49
FNMA FNMA # FM6650 3% 02-01-2047 CUSIP: 3140XAL83	82,377.090	69,254.68	72,599.93
FNMA FNMA # MA4841 5% 12-01-2052 CUSIP: 31418ELX6	189,955.900	185,028.92	184,068.40
FNMA FNR 2018-85 EA 3.5% DUE 12-25-2048 CUSIP: 3136B3QB9	57,586.730	55,312.53	54,639.67
** FNMA NT 5.625 07-15-2037 CUSIP: 31398AFD9	270,000.000	365,002.20	289,187.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL # CA4140 3.0% 02-01-2048 CUSIP: 3140QBS66	54,732.770	56,101.09	47,405.61
FNMA POOL #AA7692 4.5% 06-01-2039 BEO CUSIP: 31416RRN5	23,423.740	24,982.87	22,702.09
FNMA POOL #AB1335 4.5% 08-01-2040 BEO CUSIP: 31416WPV8	39,401.010	42,454.58	38,187.14
FNMA POOL #AB1387 4.5% 08-01-2040 BEO CUSIP: 31416WRH7	40,254.210	42,864.45	39,013.95
FNMA POOL #AB1854 4.5% 11-01-2040 BEO CUSIP: 31416XBY5	46,443.110	50,042.45	45,012.03
FNMA POOL #AB2300 3.5% 02-01-2026 BEO CUSIP: 31416XRW2	3,157.680	3,328.39	3,132.99
FNMA POOL #AB3898 3% 11-01-2026 BEO CUSIP: 31417AKL2	3,599.260	3,758.97	3,546.13
FNMA POOL #AB4090 3% 12-01-2026 BEO CUSIP: 31417ARL5	3,736.130	3,876.23	3,680.98
FNMA POOL #AB5373 3.5% 06-01-2042 BEO CUSIP: 31417B6K8	18,194.690	18,996.39	16,567.97
FNMA POOL #AB5511 3.5% DUE 07-01-2042 BEO CUSIP: 31417CDR3	57,457.040	61,209.73	52,332.68
FNMA POOL #AB5652 3% 07-01-2042 BEO CUSIP: 31417CH65	93,823.360	88,809.69	82,678.21
FNMA POOL #AB6037 3.5% 09-01-2042 BEO CUSIP: 31417CV77	29,168.840	31,192.43	26,567.17
FNMA POOL #AB6413 3.5% 10-01-2042 BEO CUSIP: 31417DDT7	52,256.120	55,701.79	47,564.10
FNMA POOL #AB6521 3.5% 10-01-2042 BEO CUSIP: 31417DG72	15,586.550	16,494.96	14,196.41
FNMA POOL #AB6858 3.5% 11-01-2042 BEO CUSIP: 31417DTQ6	27,217.540	28,797.42	24,761.38
FNMA POOL #AB7779 3% 02-01-2043 BEO CUSIP: 31417EUD1	46,112.440	45,017.29	40,634.21
FNMA POOL #AB9018 3% 04-01-2043 BEO CUSIP: 31417GAU0	34,332.020	33,312.77	30,251.64
FNMA POOL #AB9188 3% 04-01-2043 BEO CUSIP: 31417GF68	71,190.840	73,170.85	62,733.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AC1259 5% 08-01-2039 BEO CUSIP: 31417KMH7	25,200.200	26,220.02	25,103.04
FNMA POOL #AC1416 4% DUE 08-01-2039 REG CUSIP: 31417KSE8	47,965.220	46,526.24	45,241.89
FNMA POOL #AC1441 5% 09-01-2039 BEO CUSIP: 31417KS73	25,263.530	26,309.62	25,166.12
FNMA POOL #AC3032 5% 10-01-2039 BEO CUSIP: 31417MLN1	27,083.280	28,115.83	26,867.92
FNMA POOL #AC3234 5% 09-01-2039 BEO CUSIP: 31417MSY0	28,691.400	29,879.42	28,580.78
FNMA POOL #AC3235 5% 09-01-2039 BEO CUSIP: 31417MSZ7	38,978.740	40,501.76	38,828.45
FNMA POOL #AC3661 5% 10-01-2039 BEO CUSIP: 31417NB75	32,811.880	34,170.49	32,685.37
FNMA POOL #AD0835 6% 09-01-2038 BEO CUSIP: 31418M4V1	11,149.210	11,839.50	11,564.10
FNMA POOL #AD3782 ADJ RT DUE 04-01-2040 BEO CUSIP: 31418RFY2	5,059.220	5,260.79	5,085.55
FNMA POOL #AD6370 4.5% 05-01-2040 BEO CUSIP: 31418UCG7	10,731.750	11,509.78	10,401.13
FNMA POOL #AE0271 5% 08-01-2040 BEO CUSIP: 31419AJR9	23,480.020	26,180.24	23,389.48
FNMA POOL #AE0313 4.5% 09-01-2040 BEO CUSIP: 31419AK30	31,514.600	32,327.07	30,406.72
FNMA POOL #AE0395 4.5% 10-01-2040 BEO CUSIP: 31419ANM5	15,362.180	15,707.84	14,888.87
FNMA POOL #AE0954 4.5% 02-01-2041 BEO CUSIP: 31419BBY0	71,824.980	77,660.78	69,611.90
FNMA POOL #AE3076 4.5% 08-01-2040 BEO CUSIP: 31419DM24	4,969.960	5,210.71	4,816.83
FNMA POOL #AE3924 4% 11-01-2040 BEO CUSIP: 31419ELE7	14,131.780	14,860.45	13,328.64
FNMA POOL #AE8394 3.5% 11-01-2040 BEO CUSIP: 31419KKG9	21,225.340	22,193.74	19,360.86
FNMA POOL #AE9965 4.5% 06-01-2041 BEO CUSIP: 31419MCB5	5,076.780	5,473.41	4,920.24

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AN1012 3.15% DUE 02-01-2028 BEO CUSIP: 3138LDDS9	420,335.950	392,620.05	404,020.53
FNMA POOL #AQ0780 3.5 04-01-2042 CUSIP: 3138LQ2N3	38,384.610	40,243.87	34,961.21
FNMA POOL #AQ4079 3% 05-01-2027 BEO CUSIP: 3138LUQ99	15,737.550	16,627.71	15,465.92
FNMA POOL #AQ4647 3.5% 06-01-2042 BEO CUSIP: 3138LVEV1	171,068.810	179,129.60	155,811.85
FNMA POOL #AQ9747 3% 08-01-2042 BEO CUSIP: 3138M1ZM3	64,010.460	57,109.33	56,406.91
FNMA POOL #AP0457 3% 07-01-2027 BEO CUSIP: 3138M3QK3	12,668.870	13,337.95	12,436.24
FNMA POOL #AP3125 3% 11-01-2042 BEO CUSIP: 3138M6PK7	48,949.520	49,393.13	43,132.38
FNMA POOL #AP6568 3% 09-01-2042 BEO CUSIP: 3138MAJN9	101,768.300	97,347.71	89,673.85
FNMA POOL #AQ0225 3% 11-01-2042 BEO CUSIP: 3138MFHB6	97,063.770	90,163.15	85,529.27
FNMA POOL #AQ0299 3% 10-01-2042 BEO CUSIP: 3138MFKM8	45,903.840	48,098.60	40,449.51
FNMA POOL #AR7415 3.5% DUE 07-01-2043 REG CUSIP: 3138W5GZ5	29,690.400	30,817.70	26,935.81
FNMA POOL #AS0039 3% 07-01-2043 BEO CUSIP: 3138W9BH2	78,703.950	72,673.97	69,355.69
FNMA POOL #AS0560 4.5% 09-01-2043 BEO CUSIP: 3138W9TS9	13,765.490	14,935.56	13,233.15
FNMA POOL #AS1097 4% 11-01-2043 BEO CUSIP: 3138WAGF8	25,480.240	27,307.67	23,826.63
FNMA POOL #AS2498 4% 05-01-2044 BEO CUSIP: 3138WBX42	8,396.340	8,854.20	7,851.46
FNMA POOL #AS3042 4% 08-01-2044 BEO CUSIP: 3138WCLY7	25,058.610	26,609.11	23,509.65
FNMA POOL #AS5142 2.5% 06-01-2030 BEO CUSIP: 3138WEWC9	16,057.090	16,599.01	15,322.43
FNMA POOL #AS5645 3.5% 08-01-2045 CUSIP: 3138WFHX7	28,790.600	29,816.26	25,851.94

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5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
Account number WECPT

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AS6532 4.5% 01-01-2046 BEO CUSIP: 3138WGHJ6	25,563.930	26,570.50	24,554.22
FNMA POOL #AS7388 3.5% 06-01-2046 BEO CUSIP: 3138WHF64	58,029.350	59,171.81	52,286.26
FNMA POOL #AS7401 4% DUE 06-01-2046 REG CUSIP: 3138WHGK2	69,389.350	72,902.19	64,406.01
FNMA POOL #AS7580 3% 07-01-2046 BEO CUSIP: 3138WHM66	99,647.790	102,652.80	85,808.48
FNMA POOL #AS8056 3% 10-01-2046 BEO CUSIP: 3138WH5S7	56,398.120	59,676.28	48,861.58
FNMA POOL #AS8144 4% 10-01-2046 BEO CUSIP: 3138WJBN7	72,432.960	76,609.16	67,163.30
FNMA POOL #AS8269 3% 11-01-2046 BEO CUSIP: 3138WJFK9	74,814.300	79,233.00	64,970.95
FNMA POOL #AS8528 3.5% 12-01-2046 BEO CUSIP: 3138WJPN2	159,320.040	154,664.90	142,820.22
FNMA POOL #AS8583 3.5% 01-01-2047 BEO CUSIP: 3138WJRD2	82,224.060	84,331.06	73,769.07
FNMA POOL #AT0682 3 DUE 04-01-2043 REG CUSIP: 3138WMXL0	76,536.300	78,425.77	67,443.45
FNMA POOL #AT2724 3% DUE 05-01-2043 REG CUSIP: 3138WQA28	16,807.600	16,857.48	14,811.34
FNMA POOL #AT2725 3% 05-01-2043 BEO CUSIP: 3138WQA36	28,239.110	28,009.65	24,885.25
FNMA POOL #AU0949 3.5% 08-01-2043 BEO CUSIP: 3138X0BT4	78,481.710	79,009.01	71,774.69
FNMA POOL #AU1632 3% DUE 07-01-2043 REG CUSIP: 3138X0Y69	31,518.300	30,562.91	27,774.27
FNMA POOL #AU3735 3% DUE 08-01-2043 REG CUSIP: 3138X3EH1	107,112.750	98,899.44	94,394.42
FNMA POOL #AU4229 4.5% 09-01-2043 BEO CUSIP: 3138X3VX7	6,331.110	6,845.52	6,088.95
FNMA POOL #AU4283 3.5% 09-01-2043 BEO CUSIP: 3138X3XM9	46,232.790	46,124.41	42,039.54
FNMA POOL #AU6746 4% 10-01-2043 BEO CUSIP: 3138X6P82	18,390.820	19,287.39	17,254.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AU7193 2% 09-01-2028 BEO CUSIP: 3138X67F6	26,938.880	26,349.60	25,733.12
FNMA POOL #AW8749 4.5% 07-01-2044 BEO CUSIP: 3138XYWK6	13,508.290	14,631.19	12,762.68
FNMA POOL #AY0422 3.5% 01-01-2045 BEO CUSIP: 3138YDPG8	54,563.160	56,660.51	49,306.77
FNMA POOL #AY7617 3% 04-01-2045 BEO CUSIP: 3138YMPB9	71,872.520	72,658.59	63,360.14
FNMA POOL #AY8604 3.5% 04-01-2045 BEO CUSIP: 3138YNR25	21,436.070	22,534.67	19,320.94
FNMA POOL #BA0431 3.5% 02-01-2046 BEO CUSIP: 3140E4PR2	10,753.620	11,284.60	9,647.94
FNMA POOL #BC0793 3.5% 04-01-2046 BEO CUSIP: 3140EU3B3	99,821.640	102,660.32	89,779.33
FNMA POOL #BC4114 3.5% 02-01-2046 BEO CUSIP: 3140EYSC6	126,354.220	129,750.01	113,362.97
FNMA POOL #BC4731 3.5% 10-01-2046 BEO CUSIP: 3140F0HH0	123,387.740	128,207.60	110,699.16
FNMA POOL #BC9003 3% 11-01-2046 BEO CUSIP: 3140F5AD5	85,223.940	77,101.03	73,835.59
FNMA POOL #BD5399 3% 09-01-2046 BEO CUSIP: 3140FC7M4	42,468.930	44,260.60	37,083.05
FNMA POOL #BE2975 4% 01-01-2047 BEO CUSIP: 3140FNJV7	85,404.000	86,951.96	79,683.63
FNMA POOL #BE3702 4% 06-01-2047 BEO CUSIP: 3140FPDG1	65,460.570	68,774.53	60,690.08
FNMA POOL #BF0234 3.5% 06-01-2042 BEO CUSIP: 3140FXHL9	66,993.920	61,362.26	61,693.45
FNMA POOL #BF0278 3.5% 05-01-2042 BEO CUSIP: 3140FXJY9	37,241.650	34,471.80	34,294.81
FNMA POOL #BF0284 3% 10-01-2052 BEO CUSIP: 3140FXJ60	490,772.150	420,415.36	420,603.98
FNMA POOL #BF0307 3% 01-01-2043 BEO CUSIP: 3140FXKV3	81,463.560	83,223.29	72,823.85
FNMA POOL #BF0319 4% 07-01-2048 BEO CUSIP: 3140FXK92	273,779.350	291,446.66	255,848.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BF0328 4.5% 07-01-2048 BEO CUSIP: 3140FXLJ9	70,814.240	77,464.14	67,978.89
FNMA POOL #BF0451 3.5% 06-01-2041 BEO CUSIP: 3140FXQD7	80,683.180	74,682.36	74,800.63
FNMA POOL #BF0496 3% 07-01-2060 BEO CUSIP: 3140FXRS3	700,271.260	753,328.79	583,150.02
FNMA POOL #BF0513 3% 02-01-2055 BEO CUSIP: 3140FXSB9	56,887.340	60,202.80	48,753.66
FNMA POOL #BF0555 3% 05-01-2050 BEO CUSIP: 3140FXTM4	262,486.880	241,262.35	230,576.06
FNMA POOL #BF0569 3% 05-01-2050 BEO CUSIP: 3140FXT36	109,826.520	98,217.49	97,171.35
FNMA POOL #BF0597 3.5% 01-01-2044 BEO CUSIP: 3140FXUX8	38,803.830	35,566.14	35,724.43
FNMA POOL #BF0685 3% 07-01-2052 BEO CUSIP: 3140FXXP2	73,382.390	66,078.56	64,579.14
FNMA POOL #BH0222 4% 04-01-2047 BEO CUSIP: 3140GNG80	9,296.180	9,918.22	8,708.18
FNMA POOL #BH4019 4% 09-01-2047 CUSIP: 3140GSPD8	78,376.900	82,001.84	72,841.72
FNMA POOL #BH7058 3.5% 12-01-2047 BEO CUSIP: 3140GVZY4	106,277.830	105,397.74	95,349.09
FNMA POOL #BJ0650 3.5% 03-01-2048 BEO CUSIP: 3140H1WL0	58,565.630	59,746.08	52,542.27
FNMA POOL #BJ1763 4% 10-01-2047 BEO CUSIP: 3140H25Z7	11,515.130	12,321.21	10,784.41
FNMA POOL #BK2210 2.5% 03-01-2035 BEO CUSIP: 3140HFN47	57,577.180	53,645.73	52,841.87
FNMA POOL #BK3044 2.5% DUE 09-01-2050 BEO CUSIP: 3140HGL21	320,246.940	336,459.45	263,875.49
FNMA POOL #BL5531 2.33% 01-01-2027 CUSIP: 3140HXED8	950,000.000	876,263.67	911,657.55
FNMA POOL #BM3139 4% 10-01-2037 BEO CUSIP: 3140J7PZ2	17,161.420	17,767.41	16,760.76
FNMA POOL #BM3325 3% 10-01-2046 BEO CUSIP: 3140J7VT9	176,897.740	165,012.41	155,900.81

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◆ Schedule of Assets Held for Investment Purposes

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BM3900 4% 04-01-2048 BEO CUSIP: 3140J8KN2	94,348.770	95,498.64	87,332.79
FNMA POOL #BM3932 3.5% 10-01-2046 BEO CUSIP: 3140J8LN1	114,046.630	112,371.59	102,320.23
FNMA POOL #BM4896 3% 02-01-2047 BEO CUSIP: 3140J9NN7	527,356.520	471,201.30	464,764.00
FNMA POOL #BM5024 3% 11-01-2048 BEO CUSIP: 3140J9SN2	54,965.200	57,962.52	47,589.82
FNMA POOL #BM5175 4% 12-01-2048 BEO CUSIP: 3140J9XD8	44,191.870	47,596.02	41,375.29
FNMA POOL #BM5178 4.5% 11-01-2048 BEO CUSIP: 3140J9XG1	34,311.410	39,072.13	32,960.85
FNMA POOL #BM5179 3% 07-01-2047 BEO CUSIP: 3140J9XH9	70,523.060	74,820.57	61,099.16
FNMA POOL #BM5598 3% 02-01-2043 BEO CUSIP: 3140JAGG7	633,299.350	577,489.85	550,306.67
FNMA POOL #BM6400 2.785% 06-01-2050 BEO CUSIP: 3140JBDE3	64,140.580	58,057.25	60,557.67
FNMA POOL #BM7019 5.899% 03-01-2050 BEO CUSIP: 3140JBYR1	137,204.760	133,774.64	141,926.26
FNMA POOL #BM7102 4.121% 10-01-2052 BEO CUSIP: 3140JB3L8	479,126.660	463,031.00	470,905.18
FNMA POOL #BO2201 3.0% 09-01-2049 CUSIP: 3140JWNT3	147,200.060	148,902.07	126,743.47
FNMA POOL #BO5299 3.0% 11-01-2049 CUSIP: 3140K03H9	129,655.460	132,785.45	111,717.54
FNMA POOL #BO8947 3.0% DUE 01-01-2050 CUSIP: 3140K45H9	78,667.320	80,621.71	67,905.77
FNMA POOL #BO9012 3.0% 02-01-2050 CUSIP: 3140K5AN7	65,119.160	66,726.82	56,150.24
FNMA POOL #BP2099 3.0% DUE 02-01-2050 CUSIP: 3140K9KM0	211,105.630	221,430.00	182,095.79
FNMA POOL #BP4742 4.5% 05-01-2050 CUSIP: 3140KCHU9	25,044.390	27,092.93	23,841.26
FNMA POOL #BP6499 3.0% DUE 07-01-2050 REG CUSIP: 3140KEGH5	208,541.900	219,767.30	179,267.87

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BP6716 2.5% DUE 09-01-2050 CUSIP: 3140KEPA0	274,840.200	288,968.67	226,461.00
FNMA POOL #BQ4516 2% DUE 02-01-2051 REG CUSIP: 3140KQAS0	188,163.040	193,513.94	147,527.39
FNMA POOL #BR4029 2.0% DUE 02-01-2051 REG CUSIP: 3140L2PP2	292,056.020	302,277.98	230,132.90
FNMA POOL #BR4515 2.0% DUE 02-01-2051 REG CUSIP: 3140L3AR2	244,804.420	253,066.53	192,333.00
FNMA POOL #BT0417 2.5% DUE 06-01-2051 BEO CUSIP: 3140LNPB7	178,078.370	185,257.15	146,535.75
FNMA POOL #BT8269 ADJ RT DUE 08-01-2052 BEO CUSIP: 3140LXFK6	36,791.390	36,315.69	35,059.34
FNMA POOL #BV2558 5% 06-01-2052 BEO CUSIP: 3140MFZY2	354,135.330	351,036.64	342,805.98
FNMA POOL #BV3208 2% 03-01-2047 BEO CUSIP: 3140MGR60	72,021.410	63,446.34	57,504.23
FNMA POOL #BV7891 ADJ RT DUE 07-01-2052 BEO CUSIP: 3140MMXV5	131,673.300	131,441.86	126,046.87
FNMA POOL #BV7895 ADJ RT DUE 07-01-2052 BEO CUSIP: 3140MMXZ6	157,824.100	159,143.42	154,677.05
FNMA POOL #BV7959 5% 08-01-2052 BEO CUSIP: 3140MMZZ4	321,744.250	321,141.02	311,553.07
FNMA POOL #BV7993 ADJ RT 08-01-2052 CUSIP: 3140MM3B2	134,559.490	136,120.58	131,188.72
FNMA POOL #BV7995 ADJ RT 08-01-2052 CUSIP: 3140MM3D8	148,843.300	151,372.47	147,025.53
FNMA POOL #BV8055 4.5% 09-01-2052 CUSIP: 3140MM5R5	270,730.630	261,762.69	255,066.03
FNMA POOL #BW0036 4.5% 07-01-2052 BEO CUSIP: 3140MRBE6	174,999.770	167,999.80	166,082.90
FNMA POOL #BW1302 ADJ RT DUE 11-01-2052 BEO CUSIP: 3140MSNU5	101,936.420	98,496.06	100,219.05
FNMA POOL #BW4908 6.0% 04-01-2053 CUSIP: 3140MWN28	215,153.340	219,523.67	216,404.21
FNMA POOL #BW5041 ADJ RT DUE 08-01-2052 BEO CUSIP: 3140MWS72	175,074.160	178,534.62	172,713.18

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BW6232 5% 09-01-2052 BEO CUSIP: 3140MX4S0	429,797.740	419,724.37	415,983.95
FNMA POOL #CA0182 4% DUE 08-01-2047 REG CUSIP: 3140Q7FY8	45,978.640	47,896.81	42,554.51
FNMA POOL #CA1218 4.5% 02-01-2048 CUSIP: 3140Q8K87	19,015.690	19,779.28	18,144.61
FNMA POOL #CA2407 4% DUE 09-01-2033 REG CUSIP: 3140Q9U92	23,056.410	23,651.74	22,553.00
FNMA POOL #CA2922 3.933% 12-01-2048 CUSIP: 3140QAG87	60,758.060	64,061.80	52,567.02
FNMA POOL #CA3517 4.5% 05-01-2049 CUSIP: 3140QA4B3	34,328.070	37,127.99	32,688.29
FNMA POOL #CA5519 3.0% DUE 04-01-2050 CUSIP: 3140QDDZ4	83,437.420	88,013.47	71,737.87
FNMA POOL #CA5559 3.5% 04-01-2050 CUSIP: 3140QDE91	36,039.390	38,196.14	32,316.22
FNMA POOL #CA5668 3% DUE 05-01-2050 BEO CUSIP: 3140QDJN5	303,084.260	320,358.13	260,538.16
FNMA POOL #CA8305 2% 12-01-2040 BEO CUSIP: 3140QGGP6	624,157.620	512,004.31	521,053.14
FNMA POOL #CA8817 2.0% DUE 02-01-2051 REG CUSIP: 3140QGY6	456,969.150	472,677.48	358,062.95
FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7	203,476.890	172,701.02	174,015.67
FNMA POOL #CB3622 4% 05-01-2052 BEO CUSIP: 3140QPAY3	324,673.520	312,853.39	297,461.99
FNMA POOL #CB9318 5.5% 10-01-2054 CUSIP: 3140QVK86	71,129.870	73,850.03	71,384.11
FNMA POOL #CB9344 6.0% 10-01-2054 CUSIP: 3140QVL28	55,862.430	59,126.90	57,554.25
FNMA POOL #CB9357 6.5% 10-01-2054 CUSIP: 3140QVMF8	31,508.350	33,684.39	33,039.15
FNMA POOL #FM0040 3% 10-01-2041 BEO CUSIP: 3140X3BJ6	84,589.060	87,533.17	74,552.72
FNMA POOL #FM1000 3% 04-01-2047 BEO CUSIP: 3140X4DE3	263,511.480	277,722.02	228,297.54

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FM1129 3% 01-01-2049 BEO CUSIP: 3140X4HF6	145,831.820	129,858.68	127,492.74
FNMA POOL #FM1370 3% 04-01-2046 BEO CUSIP: 3140X4QY5	31,770.600	33,676.84	27,893.54
FNMA POOL #FM1467 3% 12-01-2047 BEO CUSIP: 3140X4TZ9	55,911.810	57,134.91	48,631.81
FNMA POOL #FM1572 3% 09-01-2048 BEO CUSIP: 3140X4XA9	182,729.250	188,439.54	158,309.86
FNMA POOL #FM2050 3% 12-01-2049 BEO CUSIP: 3140X5H48	261,759.060	273,538.23	225,626.28
FNMA POOL #FM2239 3% 12-01-2048 BEO CUSIP: 3140X5PZ0	116,416.700	120,054.72	100,858.83
FNMA POOL #FM2385 3% 09-01-2048 BEO CUSIP: 3140X5UK7	134,337.110	142,124.45	116,324.35
FNMA POOL #FM2915 3% 11-01-2048 BEO CUSIP: 3140X6GZ8	65,281.520	69,137.20	56,619.00
FNMA POOL #FM3249 3% 03-01-2050 BEO CUSIP: 3140X6TF8	163,184.560	171,930.24	141,093.94
FNMA POOL #FM3405 3% 06-01-2046 BEO CUSIP: 3140X6YB1	164,074.800	174,662.76	144,603.84
FNMA POOL #FM3522 3% 02-01-2035 BEO CUSIP: 3140X64G3	256,051.560	273,295.03	244,963.92
FNMA POOL #FM4334 3% 04-01-2050 BEO CUSIP: 3140X7Y86	231,843.150	244,848.10	199,911.17
FNMA POOL #FM4790 2% 11-01-2040 BEO CUSIP: 3140X8KC0	256,058.350	215,089.02	214,082.56
FNMA POOL #FM5923 3.5% 03-01-2048 BEO CUSIP: 3140X9SM8	320,301.610	340,370.51	287,389.33
FNMA POOL #FM6111 2.5% 01-01-2051 BEO CUSIP: 3140X9YH2	174,749.040	181,820.93	143,954.50
FNMA POOL #FM6289 3% 02-01-2051 BEO CUSIP: 3140X97B5	226,978.550	239,533.31	194,682.09
FNMA POOL #FM6651 3% 09-01-2047 BEO CUSIP: 3140XAL91	48,318.250	39,926.73	41,824.52
FNMA POOL #FM6672 2.5% 03-01-2051 BEO CUSIP: 3140XAMW9	90,682.550	82,790.35	74,425.73

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FM7189 2.5% 05-01-2051 BEO CUSIP: 3140XA7B2	430,353.670	445,953.97	357,371.98
FNMA POOL #FM7592 3.5% 03-01-2050 BEO CUSIP: 3140XBNJ5	297,155.320	313,638.15	266,609.87
FNMA POOL #FM7738 2.5% 06-01-2051 BEO CUSIP: 3140XBS43	276,620.920	286,259.44	227,775.09
FNMA POOL #FM8360 2.5% 08-01-2051 BEO CUSIP: 3140XCJE9	295,722.580	307,851.81	245,431.80
FNMA POOL #FM8442 2.5% 08-01-2051 BEO CUSIP: 3140XCXY2	238,716.190	190,861.06	195,852.12
FNMA POOL #FM8460 2.5% 08-01-2041 BEO CUSIP: 3140XCMJ4	78,629.280	75,078.66	67,194.77
FNMA POOL #FM8627 2% 05-01-2041 BEO CUSIP: 3140XCSR0	460,624.550	399,195.94	385,064.05
FNMA POOL #FM8628 3% 11-01-2039 BEO CUSIP: 3140XCSS8	61,691.580	56,505.61	57,589.79
FNMA POOL #FM8968 3% 04-01-2048 BEO CUSIP: 3140XC6E3	383,876.840	358,085.14	338,314.94
FNMA POOL #FM9263 2% 10-01-2041 BEO CUSIP: 3140XDJH0	204,542.360	170,537.18	171,160.53
FNMA POOL #FM9916 4% 06-01-2038 BEO CUSIP: 3140XEAS3	45,450.790	47,893.78	44,529.87
FNMA POOL #FN CA6291 3% DUE 07-01-2050 REG CUSIP: 3140QD7D0	85,428.230	90,019.99	73,382.82
FNMA POOL #FS0225 2% 01-01-2047 BEO CUSIP: 3140XFHB0	50,333.300	44,277.59	40,115.31
FNMA POOL #FS0984 3% 04-01-2052 BEO CUSIP: 3140XGCW7	293,703.700	258,642.81	252,661.38
FNMA POOL #FS1204 3% 02-01-2048 BEO CUSIP: 3140XGKS7	72,238.370	63,569.76	62,701.64
FNMA POOL #FS1450 2.5% 02-01-2042 BEO CUSIP: 3140XGTG4	117,463.160	111,902.02	101,110.10
FNMA POOL #FS1550 2.5% 07-01-2051 BEO CUSIP: 3140XGWL9	139,895.840	128,321.63	115,268.60
FNMA POOL #FS1574 3.5% 05-01-2037 BEO CUSIP: 3140XGXC8	53,864.630	51,571.18	51,220.93

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United States - USD			
FNMA POOL #FS1681 2% 03-01-2047 BEO CUSIP: 3140XG2P3	370,983.980	301,859.23	294,979.43
FNMA POOL #FS1918 3% 02-01-2050 BEO CUSIP: 3140XHDY0	823,293.870	755,114.85	713,272.04
FNMA POOL #FS1940 2.5% 12-01-2047 BEO CUSIP: 3140XHEN3	285,519.920	262,388.36	248,750.08
FNMA POOL #FS1972 2% 04-01-2042 BEO CUSIP: 3140XHFN2	107,705.380	88,166.95	90,162.37
FNMA POOL #FS2244 3% 02-01-2045 BEO CUSIP: 3140XHP68	108,674.370	101,101.12	95,776.94
FNMA POOL #FS2401 4% 03-01-2035 BEO CUSIP: 3140XHU39	180,902.460	179,029.57	179,721.34
FNMA POOL #FS2603 4.5% 08-01-2052 BEO CUSIP: 3140XH3M7	281,654.650	283,754.52	264,999.58
FNMA POOL #FS2648 3% 10-01-2049 BEO CUSIP: 3140XH5J2	1,267,556.910	1,164,567.91	1,117,115.61
FNMA POOL #FS2709 3% 02-01-2047 BEO CUSIP: 3140XJAK9	276,307.630	255,929.93	243,514.59
FNMA POOL #FS2836 4% 01-01-2027 BEO CUSIP: 3140XJEJ8	65,693.740	65,737.37	65,314.47
FNMA POOL #FS3006 2% DUE 04-01-2041 BEO CUSIP: 3140XJKU6	54,140.510	45,427.26	45,189.44
FNMA POOL #FS3098 3% 02-01-2044 BEO CUSIP: 3140XJNQ2	54,288.880	47,138.01	47,845.67
FNMA POOL #FS3298 2.5% 10-01-2051 BEO CUSIP: 3140XJUY7	97,739.030	84,498.45	79,693.60
FNMA POOL #FS3324 2.5% 12-01-2040 BEO CUSIP: 3140XJVS9	180,280.170	158,590.23	157,170.64
FNMA POOL #FS3338 3.0% 12-01-2043 CUSIP: 3140XJV83	104,732.110	94,929.84	92,300.93
FNMA POOL #FS3642 5% 11-01-2052 BEO CUSIP: 3140XKBL3	175,872.410	176,401.42	170,165.45
FNMA POOL #FS3752 3% 02-01-2050 BEO CUSIP: 3140XKE22	121,383.100	102,872.19	106,672.22
FNMA POOL #FS4110 2.5% 03-01-2052 BEO CUSIP: 3140XKR85	592,425.970	475,161.33	484,943.63

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FS4114 4.5% 03-01-2053 BEO CUSIP: 3140XKSC5	511,555.490	497,887.36	481,396.07
FNMA POOL #FS4184 2% 02-01-2042 BEO CUSIP: 3140XKUJ7	199,566.200	171,626.91	166,538.34
FNMA POOL #FS4190 5% 04-01-2053 BEO CUSIP: 3140XKUQ1	152,184.110	149,473.34	147,416.22
FNMA POOL #FS4357 5.5% 04-01-2053 BEO CUSIP: 3140XKZX1	237,734.540	240,631.93	235,931.11
FNMA POOL #FS4606 3% 04-01-2052 BEO CUSIP: 3140XLDL9	94,622.830	83,327.23	81,417.45
FNMA POOL #FS4609 3% 01-01-2049 BEO CUSIP: 3140XLDPO	105,974.210	95,997.73	93,396.50
FNMA POOL #FS4658 4% 03-01-2047 BEO CUSIP: 3140XLE87	40,150.270	39,692.31	37,547.06
FNMA POOL #FS4794 2% 08-01-2037 BEO CUSIP: 3140XLKG2	1,431,616.250	1,253,697.05	1,264,448.44
FNMA POOL #FS4874 5.5% 06-01-2053 BEO CUSIP: 3140XLMY1	671,724.520	663,292.09	666,031.92
FNMA POOL #FS4963 3% 02-01-2050 BEO CUSIP: 3140XLQR2	226,439.270	188,333.79	196,180.01
FNMA POOL #FS5236 3% 02-01-2050 BEO CUSIP: 3140XLZA9	98,157.320	87,835.46	86,506.55
FNMA POOL #FS5412 3% 02-01-2050 BEO CUSIP: 3140XMAN6	93,840.850	84,735.36	82,702.17
FNMA POOL #FS5621 3% 08-01-2048 BEO CUSIP: 3140XMG75	87,236.420	76,628.32	76,883.00
FNMA POOL #FS5673 4% 02-01-2053 BEO CUSIP: 3140XMJT4	220,169.500	194,781.20	201,572.23
FNMA POOL #FS5722 3% 07-01-2050 BEO CUSIP: 3140XMLC8	695,139.540	605,748.93	599,417.45
FNMA POOL #FS5846 2.5% 09-01-2052 BEO CUSIP: 3140XMP83	82,536.680	70,298.03	67,575.46
FNMA POOL #FS5903 3% 02-01-2050 BEO CUSIP: 3140XMRZ1	192,569.490	163,413.27	166,836.04
FNMA POOL #FS6786 5.5% 02-01-2054 CUSIP: 3140XNRG1	890,812.770	881,313.09	879,148.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FS6838 5.5% 11-01-2053 BEO CUSIP: 3140XNS47	92,607.560	92,130.06	91,440.16
FNMA POOL #FS7036 3.5% 10-01-2037 BEO CUSIP: 3140XNZA5	51,765.570	49,591.83	48,833.94
FNMA POOL #FS7038 6.5% 12-01-2053 BEO CUSIP: 3140XNZC1	81,133.810	86,778.32	85,295.10
FNMA POOL #FS7122 3% 02-01-2050 BEO CUSIP: 3140XN4G6	98,047.700	85,607.90	84,945.79
FNMA POOL #FS7252 5% 11-01-2053 BEO CUSIP: 3140XPBW8	505,646.370	493,716.28	488,794.88
FNMA POOL #FS7806 2.5% 12-01-2036 BEO CUSIP: 3140XPU80	105,836.880	98,196.78	96,863.79
FNMA POOL #FS8824 3% 06-01-2052 BEO CUSIP: 3140XQYW1	58,470.030	52,828.58	49,751.08
FNMA POOL #FS8969 5.5% 07-01-2054 BEO CUSIP: 3140XQ6F9	140,324.800	141,991.16	140,422.37
FNMA POOL #FS9438 5.5% 09-01-2054 BEO CUSIP: 3140XRPY5	321,520.690	318,054.29	317,368.69
FNMA POOL #FS9972 6% 12-01-2054 BEO CUSIP: 3140XSCJ0	75,787.440	78,676.83	78,082.27
FNMA POOL #MA0097 5% 06-01-2029 BEO CUSIP: 31417YDB0	9,605.440	10,064.70	9,584.39
FNMA POOL #MA0919 3.5% 12-01-2031 BEO CUSIP: 31418AAV0	44,752.290	47,815.01	43,212.74
FNMA POOL #MA0949 3.5% 01-01-2032 BEO CUSIP: 31418ABT4	17,918.590	19,178.48	17,275.35
FNMA POOL #MA1154 4% 08-01-2032 BEO CUSIP: 31418AH84	11,190.220	11,963.07	10,929.00
FNMA POOL #MA1315 3.5% 01-01-2043 BEO CUSIP: 31418AN95	46,050.740	48,749.03	41,904.53
FNMA POOL #MA1527 3% 08-01-2033 BEO CUSIP: 31418AVV7	25,957.870	25,487.38	24,395.61
FNMA POOL #MA1609 4% 10-01-2043 BEO CUSIP: 31418AYF9	24,967.280	26,304.84	23,424.31
FNMA POOL #MA1688 3.5% 12-01-2033 BEO CUSIP: 31418A2W7	10,234.470	10,784.57	9,772.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA1958 4% 07-01-2044 BEO CUSIP: 31418BE85	19,973.780	21,137.88	18,602.74
FNMA POOL #MA2258 3.5% 05-01-2045 BEO CUSIP: 31418BQL3	27,287.510	28,315.09	24,524.73
FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP: 31418CA87	67,587.100	63,244.12	56,421.81
FNMA POOL #MA2737 3% DUE 09-01-2046 BEO CUSIP: 31418CBF0	89,485.890	94,771.14	77,071.65
FNMA POOL #MA2771 3% 10-01-2046 BEO CUSIP: 31418CCH5	323,118.230	303,525.46	279,940.19
FNMA POOL #MA2806 3% DUE 11-01-2046 REG CUSIP: 31418CDL5	180,294.810	164,983.85	155,862.73
FNMA POOL #MA2833 3% 12-01-2046 BEO CUSIP: 31418CEF7	421,238.290	386,157.05	364,946.90
FNMA POOL #MA2959 3.5% 04-01-2047 BEO CUSIP: 31418CJD7	533,152.010	551,623.68	478,331.32
FNMA POOL #MA3058 4% 07-01-2047 BEO CUSIP: 31418CMG6	62,738.010	66,818.01	58,159.33
FNMA POOL #MA3121 4% 09-01-2047 BEO CUSIP: 31418CPF5	57,706.730	58,689.57	53,495.02
FNMA POOL #MA3149 4% 10-01-2047 BEO CUSIP: 31418CQB3	75,443.430	78,826.63	69,936.92
FNMA POOL #MA3187 2.5% 11-01-2032 BEO CUSIP: 31418CRH9	85,718.860	86,140.73	80,214.11
FNMA POOL #MA3210 3.5% 12-01-2047 BEO CUSIP: 31418CR89	59,726.990	61,385.82	53,537.55
FNMA POOL #MA3211 4% DUE 12-01-2047 BEO CUSIP: 31418CR97	38,734.670	39,594.10	36,003.30
FNMA POOL #MA3237 3.0% 01-01-2048 CUSIP: 31418CS39	47,458.060	47,352.40	41,085.02
FNMA POOL #MA3276 3.5% 02-01-2048 BEO CUSIP: 31418CUA0	103,981.570	103,347.92	93,287.08
FNMA POOL #MA3466 3.5% 09-01-2048 BEO CUSIP: 31418CZ80	119,926.370	119,176.81	107,589.58
FNMA POOL #MA3574 3.5% 01-01-2049 BEO CUSIP: 31418C6L3	60,002.470	60,644.68	53,829.32

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◆ Schedule of Assets Held for Investment Purposes

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA3631 3% 04-01-2034 BEO CUSIP: 31418DA93	33,865.330	33,997.61	31,806.33
FNMA POOL #MA3765 2.5% 09-01-2049 BEO CUSIP: 31418DFF4	104,321.660	104,729.18	86,143.02
FNMA POOL #MA3802 3% 10-01-2049 BEO CUSIP: 31418DGL0	82,007.500	83,263.24	70,712.33
FNMA POOL #MA3828 3% 11-01-2034 BEO CUSIP: 31418DHE5	439,096.880	406,164.62	412,926.23
FNMA POOL #MA3835 3.5% 11-01-2049 BEO CUSIP: 31418DHM7	59,000.920	61,010.62	52,684.80
FNMA POOL #MA3870 2.5% 12-01-2049 BEO CUSIP: 31418DJQ6	263,457.560	263,773.19	217,422.93
FNMA POOL #MA3907 4% 01-01-2050 BEO CUSIP: 31418DKV3	72,947.600	76,310.06	67,532.70
FNMA POOL #MA3930 2.5% 02-01-2035 BEO CUSIP: 31418DLL4	143,032.600	131,902.87	131,270.80
FNMA POOL #MA3972 4.5% 03-01-2050 BEO CUSIP: 31418DMW9	26,432.930	28,477.34	25,125.22
FNMA POOL #MA4017 3% 05-01-2040 BEO CUSIP: 31418DPB2	197,695.340	182,806.40	178,465.04
FNMA POOL #MA4019 2.5% 05-01-2050 BEO CUSIP: 31418DPD8	284,646.210	296,539.06	234,543.27
FNMA POOL #MA4020 3% 05-01-2050 BEO CUSIP: 31418DPE6	1,175,610.920	1,238,432.65	1,010,950.25
FNMA POOL #MA4071 2% 07-01-2040 BEO CUSIP: 31418DQZ8	252,497.220	212,097.66	211,186.81
FNMA POOL #MA4078 2.5% 07-01-2050 BEO CUSIP: 31418DQ88	220,034.790	229,042.46	181,506.63
FNMA POOL #MA4093 2% 08-01-2040 BEO CUSIP: 31418DRP9	622,261.620	541,367.61	520,357.61
FNMA POOL #MA4100 2% 08-01-2050 BEO CUSIP: 31418DRW4	298,580.170	308,377.29	234,469.67
FNMA POOL #MA4119 2% 09-01-2050 BEO CUSIP: 31418DSH6	947,189.390	979,305.04	741,912.22
FNMA POOL #MA4121 3% 09-01-2050 BEO CUSIP: 31418DSK9	242,445.520	253,090.38	208,336.33

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA4128 2% 09-01-2040 BEO CUSIP: 31418DSS2	284,760.390	239,198.71	238,111.85
FNMA POOL #MA4152 2% 10-01-2040 BEO CUSIP: 31418DTJ1	426,110.140	357,902.04	356,283.37
FNMA POOL #MA4157 1.5% 10-01-2050 BEO CUSIP: 31418DTP7	804,012.540	810,354.79	594,858.79
FNMA POOL #MA4160 3% 10-01-2050 BEO CUSIP: 31418DTS1	286,083.010	299,222.51	245,007.90
FNMA POOL #MA4204 2% 12-01-2040 BEO CUSIP: 31418DU67	1,030,802.530	886,510.05	861,658.34
FNMA POOL #MA4232 2% 01-01-2041 BEO CUSIP: 31418DV25	561,258.910	469,248.52	468,466.09
FNMA POOL #MA4237 2% DUE 01-01-2051 BEO CUSIP: 31418DV74	266,754.350	276,570.11	208,072.28
FNMA POOL #MA4256 2.5% 02-01-2051 BEO CUSIP: 31418DWS7	2,346,252.800	2,477,971.62	1,931,139.89
FNMA POOL #MA4282 2.5% 03-01-2051 BEO CUSIP: 31418DXL1	136,573.630	143,701.07	111,843.11
FNMA POOL #MA4305 2% 04-01-2051 BEO CUSIP: 31418DYB2	2,608,035.470	2,566,414.32	2,043,573.01
FNMA POOL #MA4306 2.5% 04-01-2051 BEO CUSIP: 31418DYC0	346,618.130	359,941.29	284,809.26
FNMA POOL #MA4311 2% 04-01-2041 BEO CUSIP: 31418DYH9	64,500.040	53,242.76	53,822.39
FNMA POOL #MA4326 2.5% 05-01-2051 BEO CUSIP: 31418DYY2	493,872.430	509,498.87	405,697.13
FNMA POOL #MA4333 2% 05-01-2041 BEO CUSIP: 31418DY71	289,325.500	250,749.70	241,413.29
FNMA POOL #MA4356 2.5% 06-01-2051 BEO CUSIP: 31418DZW5	163,987.180	169,931.72	134,650.87
FNMA POOL #MA4378 2% 07-01-2051 BEO CUSIP: 31418D2L5	397,964.510	401,477.78	311,579.74
FNMA POOL #MA4379 2.5% 07-01-2051 BEO CUSIP: 31418D2M3	201,974.280	208,806.72	165,830.33
FNMA POOL #MA4398 2% 07-01-2051 BEO CUSIP: 31418D3G5	1,602,886.400	1,633,378.80	1,253,429.98

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA4399 2.5% 08-01-2051 BEO CUSIP: 31418D3H3	858,713.080	819,774.05	703,065.53
FNMA POOL #MA4413 2% DUE 09-01-2051 BEO CUSIP: 31418D3X8	751,352.910	760,304.59	586,312.22
FNMA POOL #MA4437 2% 10-01-2051 BEO CUSIP: 31418D4X7	820,378.210	820,040.63	641,058.37
FNMA POOL #MA4496 1.5% DUE 12-01-2036 BEO CUSIP: 31418D7J5	1,468,105.670	1,426,127.03	1,259,861.75
FNMA POOL #MA4511 2% 12-01-2051 BEO CUSIP: 31418EAM2	1,012,540.260	1,010,641.74	789,603.63
FNMA POOL #MA4548 2.5% DUE 02-01-2052 BEO CUSIP: 31418EBS8	518,249.950	437,313.89	422,828.24
FNMA POOL #MA4578 2.5% DUE 04-01-2052 BEO CUSIP: 31418ECQ1	247,778.760	213,103.09	202,544.10
FNMA POOL #MA4587 2.5% 04-01-2042 BEO CUSIP: 31418ECZ1	216,320.060	204,061.06	184,048.75
FNMA POOL #MA4598 2.5% DUE 04-01-2052 BEO CUSIP: 31418EDC1	134,741.900	116,720.18	109,940.77
FNMA POOL #MA4600 3.5% 05-01-2052 BEO CUSIP: 31418EDE7	587,398.630	568,124.64	520,396.85
FNMA POOL #MA4607 2.5% 05-01-2042 BEO CUSIP: 31418EDM9	165,034.780	155,307.71	140,314.10
FNMA POOL #MA4626 4% 06-01-2052 BEO CUSIP: 31418ED80	84,324.700	83,744.97	77,227.11
FNMA POOL #MA4631 2.5% 06-01-2042 BEO CUSIP: 31418EED8	133,322.960	123,469.54	113,434.27
FNMA POOL #MA4653 3% 07-01-2052 BEO CUSIP: 31418EE30	544,232.740	471,101.48	462,576.83
FNMA POOL #MA4842 5.5% 12-01-2052 BEO CUSIP: 31418ELY4	545,352.170	552,500.92	539,474.05
FNMA POOL #MA4868 5% 01-01-2053 BEO CUSIP: 31418EMS6	329,712.960	323,775.57	319,116.09
FNMA POOL #MA4918 5% 02-01-2053 BEO CUSIP: 31418EPC8	876,372.750	857,488.26	848,070.30
FNMA POOL #MA4919 5.5% 02-01-2053 BEO CUSIP: 31418EPD6	310,991.180	315,461.71	307,123.78

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA4920 6% 02-01-2053 BEO CUSIP: 31418EPE4	1,708,758.810	1,700,482.01	1,718,962.59
FNMA POOL #MA4941 5.5% 03-01-2053 BEO CUSIP: 31418EP38	357,914.270	361,842.96	353,228.14
FNMA POOL #MA5010 5.5% 05-01-2053 BEO CUSIP: 31418ER85	407,160.410	410,786.67	402,488.90
FNMA POOL #MA5038 5% 06-01-2053 BEO CUSIP: 31418ES43	494,776.130	481,746.11	478,197.37
FNMA POOL #MA5072 5.5% 07-01-2053 BEO CUSIP: 31418ET67	1,755,494.300	1,704,475.24	1,734,720.78
FNMA POOL #MA5073 6% 07-01-2053 BEO CUSIP: 31418ET75	249,706.040	251,929.99	251,174.94
FNMA POOL #MA5107 5.5% 08-01-2053 BEO CUSIP: 31418EU99	136,408.180	137,303.36	134,672.79
FNMA POOL #MA5108 6% 08-01-2053 BEO CUSIP: 31418EVA5	367,519.220	364,490.05	369,753.38
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	439,109.670	433,018.53	433,629.01
FNMA POOL #MA5139 6% 09-01-2053 BEO CUSIP: 31418EV98	569,853.780	584,278.20	573,143.09
FNMA POOL #MA5215 5.5% 12-01-2053 BEO CUSIP: 31418EYM6	424,722.990	417,960.39	419,307.36
FNMA POOL #MA5216 6% 12-01-2053 BEO CUSIP: 31418EYN4	332,318.460	335,550.78	334,202.69
FNMA POOL #MA5217 6.5% 12-01-2053 BEO CUSIP: 31418EYP9	142,694.830	144,879.85	145,793.55
FNMA POOL #MA5296 5.5% 03-01-2054 BEO CUSIP: 31418E3E8	311,889.880	308,685.71	307,806.01
FNMA POOL #190371 6.5% DUE 07-01-2036 BEO CUSIP: 31368HMU4	14,353.320	15,577.83	14,795.02
FNMA POOL #190404 4.5% DUE 05-01-2040 BEO CUSIP: 31368HNV1	5,789.510	6,214.65	5,611.16
FNMA POOL #257263 6% 07-01-2038 BEO CUSIP: 31371NWWY7	29,342.640	31,827.58	30,384.88
FNMA POOL #310209 3.5% 08-01-2043 BEO CUSIP: 31374CR65	464,270.030	411,024.06	419,960.74

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #725484 7% 08-01-2032 BEO CUSIP: 31402C6V9	20,096.500	22,809.55	20,822.19
FNMA POOL #906682 5% 12-01-2036 BEO CUSIP: 31411FJ39	30,593.900	31,358.76	29,345.13
FNMA POOL #929718 5.5% 07-01-2038 BEO CUSIP: 31412M4B1	10,599.490	11,319.91	10,598.66
FNMA POOL #931758 5% 08-01-2039 BEO CUSIP: 31412QE70	72,326.790	75,231.17	72,047.93
FNMA POOL #962838 5% 04-01-2038 BEO CUSIP: 31414DEK8	10,283.910	9,567.28	10,203.03
FNMA POOL #972594 5% 04-01-2038 BEO CUSIP: 31414P7F0	24,880.860	27,431.16	24,784.97
FNMA POOL BM5784 3.5% 05-01-2047 REG CUSIP: 3140JANA2	91,562.740	94,123.61	82,147.12
FNMA POOL CA2929 3.5% 12-01-2045 CUSIP: 3140QAHF0	70,269.870	72,290.11	63,074.80
FNMA POOL POOL #FS4145 3.0% 09-01-2043 CUSIP: 3140XKTb6	88,616.170	81,360.71	78,086.99
FNMA POOL# BV8042 FLTG RT 09-01-2052 CUSIP: 3140MM5C8	133,092.060	131,267.25	130,833.68
FNMA POOL# CB5906 5.5% 03-01-2053 CUSIP: 3140QRR47	262,782.910	251,621.82	259,855.47
FNMA POOL# CB9350 6.5% 10-01-2054 CUSIP: 3140QVL85	86,595.030	92,210.18	90,551.12
FNMA POOL#CB6031 5.0% 04-01-2053 CUSIP: 3140QRVZ3	79,080.750	78,092.24	76,603.14
FNMA POOL#CB6201 6.0% 05-01-2053 CUSIP: 3140QR3K7	457,480.910	457,766.84	460,690.52
FNMA PRIN STRIP PRIN PMT ON 6.625% 2030 DEC 11-15-2030 (UNDDATE) BEO CUSIP: 31358DDS0	636,000.000	540,033.96	485,477.50
FNMA REMIC SR 18-8 CL-KL 2.5% 03-25-2047 CUSIP: 3136B0VP8	49,040.150	46,582.40	42,754.23
FNMA REMIC FLTG RT SER 19-43 CL FC 08-25-2049 CUSIP: 3136B5ZS7	80,454.910	78,820.67	78,812.70
FNMA REMIC PASSTHRU TR 2010-43 CL-HJ 5.5DUE 05-25-2040 CUSIP: 31398RCG8	51,300.490	57,232.11	52,447.37

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC SER 15-72 CL PE 3.0% 10-25-2043 CUSIP: 3136AQR1	571,392.140	622,460.29	546,547.90
FNMA REMIC SER 16-11 CL FG FLTG RT 5.7945% 03-25-2046 CUSIP: 3136ARQU5	48,049.320	47,366.11	47,292.41
FNMA REMIC SER 18-55 CL GA 3.375% 08-25-2048 CUSIP: 3136B2TN2	79,377.970	72,798.29	73,763.13
FNMA REMIC SER 2004-17 CL-H 5.5% 04-25-2034 CUSIP: 31393XZV2	50,126.350	53,572.54	51,155.62
FNMA REMIC SER 2013-15 CL FA FLT RT 03-25-2043 CUSIP: 3136ACK34	75,082.910	73,323.14	73,438.02
FNMA REMIC SER 2013-52 CL MD 1.25 06-25-2043 CUSIP: 3136AEJ24	12,230.350	11,991.68	9,952.97
FNMA REMIC SER 2013-54 CL EA 1.5 06-25-2043 CUSIP: 3136AEVE4	6,028.930	6,053.45	5,057.25
FNMA REMIC SER 2013-60 CL LE 1.5 05-25-2043 CUSIP: 3136AET56	10,038.200	10,007.13	9,542.93
FNMA REMIC SER 2014-37 CL-GJ 3.5% DUE 06-25-2042 CUSIP: 3136AKGQ0	71,726.600	69,933.44	71,092.46
FNMA REMIC SER 2015-33 CL-P 2.5% DUE 06-25-2045 CUSIP: 3136APCJ9	79,298.900	79,490.95	75,856.21
FNMA REMIC SER 21-40 CL DW 2.0% 06-25-2041 CUSIP: 3136BHPY9	19,666.400	17,662.89	16,832.07
FNMA REMIC SER 24-54 CL KY 3.0% 12-25-2043 CUSIP: 3136BSN43	59,000.000	51,376.09	49,159.28
FNMA REMIC SR 16-22 CL FA FLTG 04-25-2046 CUSIP: 3136ARF86	91,303.530	90,023.14	89,830.82
FNMA REMIC SR 2017-13 CL PA 3.0% 08-25-2046 CUSIP: 3136AVFH7	51,587.480	52,683.71	46,816.91
FNMA REMIC TR SER 16-91 CL-AF FLTG 12-25-2046 CUSIP: 3136AURK9	53,149.390	52,769.46	52,532.33
FNMA REMIC TR SR 12-151 CL NX 1.5% 01-25-2043 CUSIP: 3136AA5N1	35,224.040	33,685.71	29,353.02
FNMA REMIC TR SR 16-48 CL MA 2.0% 06-25-2038 CUSIP: 3136ATLW2	120,531.410	119,627.43	110,429.99
FNMA REMIC TR 2005-17 CL-EB 4.5 DUE 03-25-2035 CUSIP: 31394CRY0	10,789.370	11,750.30	10,706.97

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC TR 2005-39 CL-GL 5 05-25-2025 CUSIP: 31394DUF5	1,335.630	1,425.78	1,331.04
FNMA REMIC TR 2005-64 CL-PL 5.5% 07-25-2035 CUSIP: 31394EFT0	14,166.080	15,336.14	14,389.67
FNMA REMIC TR 2009-60 CL-HT 6 08-25-2039 CUSIP: 31396QPL7	35,473.390	40,661.35	36,782.31
FNMA REMIC TR 2010-109 CL-M 3.0% 09-25-2040 CUSIP: 31398NRT3	97,694.420	91,496.92	94,047.74
FNMA REMIC TR 2012-106 CL-FA VAR 4.80649% 10-25-2042 CUSIP: 3136A9AN8	31,312.070	30,854.62	30,770.25
FNMA REMIC TR 2012-133 CL-JF VAR RATE 12-25-2042 CUSIP: 3136AAZN8	62,552.130	61,037.18	61,179.49
FNMA REMIC TR 2013-M6 CL-1AC VAR RATE DUE 02-25-2043 CUSIP: 3136AC7M7	127,162.620	134,280.74	119,407.33
FNMA REMIC TR 2013-43 CL-BP 1.75% DUE 05-25-2043 REG CUSIP: 3136ADY52	41,537.220	40,920.65	34,753.36
FNMA REMIC TR 2014-25 CL-EL 3% 05-25-2044 CUSIP: 3136AJ3U8	72,089.180	67,358.33	64,602.83
FNMA REMIC TR 2014-33 CL-AH 3 06-25-2029 CUSIP: 3136AKAA1	49,061.150	51,100.25	48,440.05
FNMA REMIC TR 2015-8 CL-AP 2.0% DUE 03-25-2045 REG CUSIP: 3136AMUK3	125,306.490	110,005.40	109,344.24
FNMA REMIC TR 2016-19 CL-FD VAR 4.86649% 04-25-2046 CUSIP: 3136ARD54	219,257.400	215,968.55	216,486.89
FNMA REMIC TR 2016-22 CL-FG VAR 4.86649% 04-25-2046 CUSIP: 3136ARG93	78,972.940	77,788.35	77,667.40
FNMA REMIC TR 2016-64 CL-BC 1.75% 09-25-2046 CUSIP: 3136ATUD4	87,612.130	80,705.83	79,692.38
FNMA REMIC TR 2016-75 CL-FE VAR RATE 10-25-2046 CUSIP: 3136AT4D3	57,448.640	56,802.35	56,698.38
FNMA REMIC TR 2017-113 CL-FB VAR 4.71649% 01-25-2048 CUSIP: 3136AY7F4	23,487.570	23,151.77	23,111.62
FNMA REMIC TR 2017-35 CL-MC 2.625% 12-25-2044 CUSIP: 3136AWNE3	49,512.450	47,501.00	47,396.67
FNMA REMIC TR 2018-36 CL-FD FLTG 06-25-2048 CUSIP: 3136B2DN9	125,271.380	123,754.42	123,290.54

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC TR 2018-38 CL-MA 3.3% 06-25-2048 CUSIP: 3136B1Q49	103,299.910	96,440.16	96,073.70
FNMA REMIC TR 2018-45 CL-TM 3% 06-25-2048 CUSIP: 3136B2EV0	82,020.870	73,735.47	72,240.14
FNMA REMIC TR 2019-15 CL-FA VAR 4.96649%04-25-2049 CUSIP: 3136B36T2	41,784.700	41,144.88	41,087.31
FNMA REMIC TR 2019-41 CL-FG VAR 4.96649%08-25-2059 CUSIP: 3136B5D77	99,642.220	95,843.36	97,783.83
FNMA REMIC TR 2020-48 CL-AB 2.0% 07-25-2050 CUSIP: 3136BAUL6	57,618.580	59,099.56	48,235.80
FNMA REMIC TR 2020-57 CL-LJ 2% 08-25-2050 CUSIP: 3136BBCM2	431,000.000	302,903.77	304,506.15
FNMA REMIC TR 2020-59 CL-NC 3% 08-25-2040 CUSIP: 3136BBKP6	86,937.780	78,970.74	78,177.62
FNMA REMIC TR 2020-70 CL-AD 1.5% 10-25-2050 CUSIP: 3136BBW81	258,291.320	209,296.68	200,425.49
FNMA REMIC TR 2022-11 CL-D 3.0% 01-25-2050 CUSIP: 3136BMEU8	107,786.510	92,469.02	96,809.08
FNMA REMIC TR 2022-89 CL-AY 3% 02-25-2048 CUSIP: 3136BPQG9	119,000.000	100,317.93	97,431.70
FNMA REMIC TR 2023-37 CL-FH VAR 4.86649%01-25-2050 CUSIP: 3136BQEE5	164,228.330	160,071.30	161,014.04
FNMA REMIC TRUST SER 22-62 CL KA 3.25% DUE 09-25-2052 REG CUSIP: 3136BN2C9	62,768.540	58,845.51	57,286.31
FNMA SE 16-69 CL BF FLTG RT 10-25-2046 CUSIP: 3136ATA53	74,108.280	73,254.29	73,089.98
FNMA SER 11-111 CL DB 4.0% 11-25-2041 CUSIP: 3136A2HP1	51,577.730	49,369.56	48,688.77
FNMA SER 13-10 CL KF FLTG DUE 02-25-2043 CUSIP: 3136ACAX9	76,298.200	75,229.04	75,106.90
FNMA SER 13-11 CLS AP 1.5 01-25-2043 CUSIP: 3136ABZ63	103,252.900	100,526.37	93,219.15
FNMA SER 13-49 CL AP 1.75% 05-25-2043 CUSIP: 3136AD7G8	38,668.870	31,654.10	31,705.98
FNMA SER 15-71 CLS GL RT 3.0% DUE 10-25-2045 CUSIP: 3136AQAD2	48,000.000	41,932.50	40,129.86

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA SER 16-11 CL CF FRN 03-25-2046 REG CUSIP: 3136ARPM4	35,690.360	35,175.91	35,075.94
FNMA SER 16-57 CLS PC 1.75 06-25-2046 CUSIP: 3136ATEP5	280,042.740	273,610.51	231,749.15
FNMA SER 17-24 CL PG 2.625% 04-25-2047 CUSIP: 3136AVP94	208,618.050	176,070.37	177,250.16
FNMA SER 18-64 CL A 3.0% 09-25-2048 CUSIP: 3136B22V3	70,133.030	60,070.58	59,815.48
FNMA SER 19-13 CLS PE 3.0% 03-25-2049 CUSIP: 3136B4GU6	49,911.460	44,066.37	43,880.98
FNMA SER 19-25 CL PA 3.0% DUE 12-31-2040 BEO CUSIP: 3136B4B64	104,547.020	109,542.06	95,077.48
FNMA SER 20-48 CL-DA 2.0% DUE 07-25-2050REG CUSIP: 3136BATZ7	178,460.010	182,196.51	146,580.97
FNMA SER 2003-91 CL SD VAR RT 09-25-2033 CUSIP: 31393EQX0	26,830.270	31,257.26	26,699.07
FNMA SER 2012-40 CL PD 2 04-25-2041 CUSIP: 3136A5AV8	65,712.080	59,962.28	61,782.77
FNMA SER 21-27 CL EC 1.5% 05-25-2051 CUSIP: 3136BHAA7	262,378.250	262,624.24	204,160.16
FNMA SER 22-18 CL DL 3.25% 07-25-2046 CUSIP: 3136BMGV4	135,285.800	119,865.33	124,258.06
FNMA SER 414 CL A35 3.5 10-25-2042 CUSIP: 31395QDZ0	171,882.470	169,257.22	157,587.02
FNMA SER 4205 CL PA 1.75% DUE 05-15-2043REG CUSIP: 3137B26P0	33,402.370	32,906.59	27,891.80
FNMA SER 5.5 07-25-2035 CUSIP: 31394ECS5	10,408.700	11,271.23	10,378.07
FNMA SER16-82 CL FE FLTG RT 11-25-2046 REG CUSIP: 3136AUBK6	128,292.240	126,909.10	126,713.05
FNMA SER17-12 CL FD FLTG RT 03-25-2047 CUSIP: 3136AVTN9	60,499.330	59,809.25	59,670.00
FNMA SR 11-117 CL FA FLTG RT 11-25-2041 CUSIP: 3136A14A0	73,747.180	73,047.17	72,737.79
FNMA SR 11-127 CL FC FLTG 12-25-2041 CUSIP: 3136A2SV6	34,124.410	33,792.50	33,623.75

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA SR 11-142 CL EF FLTG RT 01-25-2042 CUSIP: 3136A3NR8	38,473.730	38,198.70	38,014.26
FNMA SR 12-12 CL FA FLTG 02-25-2042 REG CUSIP: 3136A32U4	33,801.770	33,556.18	33,389.98
FNMA SR 12-35 CL FL FLTG RT 04-25-2042 CUSIP: 3136A5LD6	27,621.370	27,417.44	27,275.88
FNMA SR 12-47 CL JF 05-25-2042 CUSIP: 3136A6EJ9	45,254.390	44,922.07	44,694.72
FNMA SR 12-9 CL FA FLTG RT 02-25-2042 CUSIP: 3136A3F89	25,889.480	25,697.34	25,565.53
FNMA SR 12-9 CL WF FLTG RT 02-25-2042 CUSIP: 3136A3D65	26,286.390	26,088.22	25,964.06
FNMA SR 14-74 CL FC FLTG RT 11-25-2044 CUSIP: 3136ALXB2	36,389.570	36,019.99	35,708.70
FNMA SR 15-26 CL GF FLTG RT 05-25-2045 CUSIP: 3136ANQS9	109,830.170	107,045.79	107,241.55
FNMA SR 15-32 CL FA FLTG RT 05-25-2045 CUSIP: 3136ANPY7	68,829.110	66,893.30	67,044.50
FNMA SR 15-48 CL FB FLTG RT 07-25-2045 CUSIP: 3136APKQ4	82,433.760	80,157.19	80,337.49
FNMA SR 15-84 CL PA 1.7% DUE 08-25-2033 CUSIP: 3136AQQT0	88,259.930	83,184.98	81,743.21
FNMA SR 16-61 CL BF FLTG RT 09-25-2046 CUSIP: 3136ATQJ6	22,155.520	21,998.01	21,969.23
FNMA SR 16-79 CL FH FLTG RT 11-25-2046 CUSIP: 3136AUGJ4	57,518.450	56,873.62	56,759.81
FNMA SR 17-11 CL FA FLTG RT 03-25-2047 CUSIP: 3136AVRD3	23,508.680	23,282.77	23,244.05
FNMA SR 17-26 CL FA FLGT RT 04-25-2047 CUSIP: 3136AWBV8	153,376.680	151,531.37	151,229.45
FNMA SR 17-9 CL BF FLTG RT 03-25-2047 CUSIP: 3136AVWS4	67,555.870	66,780.04	66,641.98
FNMA SR 17-9 CL DF FLTG RT 03-25-2047 CUSIP: 3136AVWX3	49,534.390	48,971.32	48,871.71
FNMA SR 17-9 CL EF FLTG RT 03-25-2047 CUSIP: 3136AVXA2	25,138.350	24,912.50	24,874.03

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA SR 18-86 CL AF FLTG RT 12-25-2048 CUSIP: 3136B3TC4	18,759.040	18,537.74	18,509.91
FNMA SR 19-67 CL FB FLTG 11-25-2049 CUSIP: 3136B64V2	43,382.300	42,492.62	42,545.27
FNMA SR 2019-28 CL-CA 3.0% 08-25-2048 CUSIP: 3136B4UV8	96,168.160	100,270.34	87,310.77
FNMA SR 21-42 CL AC 2.0% 02-25-2051 CUSIP: 3136BGAH4	78,186.000	64,824.15	65,880.06
FNMA SR 22-4 CL MH 3.0% 09-25-2048 CUSIP: 3136BLXJ4	109,883.150	95,658.44	100,267.56
FNMA SR 22-9 CL DJ 3.25% 03-25-2049 CUSIP: 3136BMAZ1	76,848.460	66,386.87	69,940.97
FNMA SR 23-38 CL FC FLTG 06-25-2040 CUSIP: 3136BQHF9	127,670.690	126,686.97	126,635.11
FNMA TRANCHE 2.469 04-25-2026 CUSIP: 3136AR5S3	185,357.240	174,872.97	180,767.03
FNMA TRANCHE 4.91649% 11-25-2041 CUSIP: 3136A14M4	32,186.110	31,813.95	31,736.71
FNMA 2.5% DUE 08-01-2051 CUSIP: 3140QLPS9	298,812.760	248,948.38	245,093.34
FNMA 2.5% MBS 01/07/2051 USD'CB1134F' POOL #CB1134 2.5% DUE 07-01-2051 BEO CUSIP: 3140QLHL3	1,114,391.530	921,462.50	907,880.45
FNMA 2008-49 CL-PA 5 04-25-2038 CUSIP: 31397LTB5	28,399.870	29,553.60	27,655.73
FNMA 3% MBS 01/08/2040 USD'BP6567F' POOL#BP6567 3% DUE 08-01-2040 BEO CUSIP: 3140KEJM1	214,084.710	219,169.22	190,237.38
FNMA 3% 03-01-2050 CUSIP: 3140K8SN2	135,271.920	142,648.49	116,109.84
FNMA 3% 05-01-2050 CUSIP: 3140QDJQ8	167,224.230	176,421.56	143,542.03
FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY CUSIP: 01F060618	500,000.000	507,925.78	502,523.38
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	4,800,000.000	4,764,147.76	4,735,151.52
FNMA 4.5% 10-01-2047 CUSIP: 3140Q7TR8	37,714.530	41,262.05	36,033.20

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United States - USD			
FNMA 4% MBS 25/09/2041 USD'DA' 4 09-25-2041 CUSIP: 3136A3LD1	2,554.650	2,618.52	2,546.80
FNMA 5.0% SER 04-24 CL BY 04-25-2034 CUSIP: 31393XKQ9	25,464.680	27,580.86	25,541.33
FNMA-DEB-PRIN-STRIPS PRIN PMT ON 0.00 DEB 2037 DUE 07-15-2037 REG CUSIP: 31358DJP0	800,000.000	515,675.28	428,399.17
FREDDIE MAC FR RJ2630 6% 01/10/2054 6% 10-01-2054 CUSIP: 3142GS4Q8	61,488.490	64,971.24	63,350.72
FREDDIE MAC FR RJ2631 6.5% 6.5% 10-01-2054 CUSIP: 3142GS4R6	55,784.820	59,589.52	58,495.05
FREDDIE MAC FR RJ2634 6% 01/10/2054 6% 10-01-2054 CUSIP: 3142GS4U9	100,691.090	105,859.37	103,384.48
FREDDIE MAC FR RJ2635 6.5% 6.5% 10-01-2054 CUSIP: 3142GS4V7	54,811.010	58,337.33	57,315.06
FREDDIE MAC FR RJ3045 6% 1 12/2054 6% 12-01-2054 CUSIP: 3142GTL38	77,000.000	80,031.88	79,332.06
FREDDIE MAC FR SD6300 6% 07-01-2054 CUSIP: 3132DT7M6	122,564.210	128,797.74	125,939.73
FREDDIE MAC FR SD6656 5.5% 5.5% 05-01-2054 CUSIP: 3132DUMD6	187,191.550	185,173.39	184,774.21
FREDDIE MAC PN WA3161 2.11% 06-01-2036 CUSIP: 3132WWWX6	769,914.980	604,623.85	587,149.40
FREDDIE MAC POOL #G08779 3.5% 09-01-2047BEO CUSIP: 3128MJ2M1	42,525.650	42,500.05	38,204.36
FREDDIE MAC POOL FR SB1154 2.5% 1/3/2037 2.5% 03-01-2037 CUSIP: 3132CXH70	117,613.180	109,201.09	107,699.45
FREDDIE MAC POOL FR SB1233 2.5% 2.5% 10-01-2032 CUSIP: 3132CXLN0	1,829,032.980	1,727,655.76	1,730,149.88
FREDDIE MAC POOL FR SB1241 2.5% 1/1/2035 2.5% 01-01-2035 CUSIP: 3132CXLW0	160,664.860	153,384.73	152,950.85
FREDDIE MAC POOL FR SD7171 5.5% 5.5% 12-01-2054 CUSIP: 3132DU6G7	83,000.000	84,698.91	83,460.37
FREDDIE MAC POOL# SD2491 3.0% 04-01-2043 CUSIP: 3132DPXU7	237,627.900	212,992.58	209,309.32
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	503,975.310	510,826.22	483,781.31

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United States - USD			
FREDDIE MAC SD6420 6% 09-01-2054 CUSIP: 3132DUDZ7	335,302.440	353,207.07	345,456.97
FREDDIE MAC SD6421 6% 09-01-2054 CUSIP: 3132DUD20	621,603.170	651,784.91	638,230.16
FREDDIE MAC SD6592 5% 10-01-2054 CUSIP: 3132DUKD8	148,321.080	143,153.03	143,158.75
FREDDIE MAC SER 5396 CL HF FLTG 04-25-2054 CUSIP: 3137HC4W9	219,471.810	219,471.81	220,796.43
FREDDIE MAC SR 3975 CL FA FRN 12-15-2041 CUSIP: 3137AK4K4	32,881.590	32,645.26	32,505.54
FREDDIE MAC SR 4047 CL CX 3.5% 05-15-2042 CUSIP: 3137AQRN0	153,000.000	140,126.48	138,319.82
FREDDIE MAC SR 4303 CL FA FLTG RT 02-15-2044 CUSIP: 3137B83K1	36,615.350	36,209.15	35,912.57
FREDDIE MAC SR 4940 CL AG 3.0% 05-15-2040 CUSIP: 3137FQLS0	58,985.100	55,224.80	54,676.69
FREDDIE MAC SR 5114 CL AD 1.5% 08-25-2047 CUSIP: 3137H0NN4	355,054.030	299,937.44	298,371.25
FREDDIE MAC SR 5202 CL KA 2.5% 06-25-2049 CUSIP: 3137H62L8	88,169.040	77,430.33	76,783.70
FREDDIE MAC SR 5210 CL DC 3% 09-25-2051 CUSIP: 3137H6WG6	88,810.540	78,736.10	81,069.72
FREDDIE MAC SR 5228 CL TN 3.5% 07-25-2039 CUSIP: 3137H7W33	61,831.080	56,338.73	58,009.88
FREDDIE MAC SR 5399 CL FB FLTG 04-25-2054 CUSIP: 3137HCHB1	126,211.270	126,191.55	126,064.51
FREDDIE MAC SR-4533 CL AB 3.0% 06-15-2044 CUSIP: 3137BMFB7	137,525.650	132,561.83	129,718.33
FREDDIE MAC 1.5% 15/10/2033 1.5% 10-15-2033 CUSIP: 3137H0T73	89,000.000	76,522.62	79,801.92
GNMA GNMA # 786309 3% 11-15-2047 CUSIP: 3622AB3S9	306,010.770	272,062.69	272,443.03
GNMA II JUMBOS 5.5 30 YEARS SETTLES FEB CUSIP: 21H052629	1,000,000.000	992,929.69	990,546.30
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP: 21H052611	0.000	0.00	0.00

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United States - USD			
GNMA II JUMBOS 6 30 YEARS SETTLES JAN CUSIP: 21H060614	1,200,000.000	1,211,609.37	1,208,088.55
GNMA II 30 YR PASS-THROUGHS (SF) 6.5 30 YEARS SETTLES JAN CUSIP: 21H062610	1,300,000.000	1,322,953.13	1,322,127.27
GNMA II 30 YR SINGLE FAMILY 30 YEARS SETTLES FEB CUSIP: 21H060622	500,000.000	504,628.91	502,647.58
GNMA POOL #AD8784 3 DUE 03-15-2043 REG CUSIP: 36180MXM4	13,686.660	13,566.92	12,176.78
GNMA POOL #BF9523 4% 04-20-2048 BEO CUSIP: 3617GGSL0	19,285.860	19,787.59	17,831.67
GNMA POOL #MA1284 3% 09-20-2043 BEO CUSIP: 36179NM96	48,953.860	49,091.56	43,309.34
GNMA POOL #MA1448 3.5% 11-20-2043 BEO CUSIP: 36179NTD0	24,513.460	25,984.30	22,388.36
GNMA POOL #MA1600 3.5% 01-20-2044 BEO CUSIP: 36179NX52	38,796.390	39,644.04	35,395.75
GNMA POOL #MA1761 4% 03-20-2044 BEO CUSIP: 36179N5W4	10,196.580	10,840.21	9,611.01
GNMA POOL #MA1920 4% 05-20-2044 BEO CUSIP: 36179QDZ1	29,347.310	31,332.42	27,649.82
GNMA POOL #MA1996 4% 06-20-2044 BEO CUSIP: 36179QGD7	10,269.990	10,956.80	9,675.96
GNMA POOL #MA1998 5% 06-20-2044 BEO CUSIP: 36179QGF2	23,134.010	25,281.14	23,066.18
GNMA POOL #MA2073 3.5% 07-20-2044 BEO CUSIP: 36179QJS1	23,583.260	24,850.88	21,447.99
GNMA POOL #MA2148 3.5% 08-20-2044 BEO CUSIP: 36179QL58	8,281.140	8,602.04	7,530.07
GNMA POOL #MA2223 3.5% 09-20-2044 BEO CUSIP: 36179QPG0	12,813.610	13,474.30	11,649.46
GNMA POOL #MA2306 5% 10-20-2044 BEO CUSIP: 36179QR37	13,270.890	14,622.87	13,231.97
GNMA POOL #MA2446 4% 12-20-2044 BEO CUSIP: 36179QWF4	20,517.140	21,825.09	19,309.16
GNMA POOL #MA3245 4% 11-20-2045 BEO CUSIP: 36179RTA7	32,926.000	35,154.23	30,887.47

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United States - USD			
GNMA POOL #MA3376 3.5% 01-20-2046 BEO CUSIP: 36179RXD6	23,343.030	24,812.91	21,139.32
GNMA POOL #MA3663 3.5% 05-20-2046 BEO CUSIP: 36179SB89	36,760.580	39,109.67	33,252.13
GNMA POOL #MA4451 3.5% 05-20-2047 BEO CUSIP: 36179S5L7	135,214.090	141,235.32	122,273.08
GNMA POOL #MA4586 3.5% 07-20-2047 BEO CUSIP: 36179TCX1	70,995.170	74,045.74	64,200.03
GNMA POOL #MA4836 3% 11-20-2047 BEO CUSIP: 36179TLR4	120,549.570	121,901.08	105,809.81
GNMA POOL #MA5018 3% 02-20-2048 BEO CUSIP: 36179TSF3	83,680.840	82,556.35	73,453.96
GNMA POOL #MA8492 6% 12-20-2052 BEO CUSIP: 36179XNH5	100,726.930	101,277.78	101,901.95
GNMA POOL #MA9241 5.5% 10-20-2053 CUSIP: 36179YHS6	108,853.770	108,926.05	108,126.98
GNMA POOL #MA9304 5% 11-20-2053 BEO CUSIP: 36179YKR4	218,481.420	217,729.82	212,320.12
GNMA POOL #MA9603 4.5% 04-20-2054 BEO CUSIP: 36179YU44	221,366.070	215,745.45	209,412.99
GNMA POOL #MA9780 6% 07-20-2054 BEO CUSIP: 36179Y2M5	187,203.630	188,724.66	188,624.14
GNMA POOL #4608 4.5% 01-20-2025 BEO CUSIP: 36202FDM5	95.410	102.09	95.18
GNMA POOL #4678 4.5% 04-20-2040 BEO CUSIP: 36202FFT8	19,325.200	19,494.30	18,767.64
GNMA POOL #4679 5% 04-20-2040 BEO CUSIP: 36202FFU5	34,926.880	36,291.20	34,824.47
GNMA POOL #4680 5.5% 04-20-2040 BEO CUSIP: 36202FFV3	17,658.550	18,773.24	18,084.86
GNMA POOL #4772 5% 08-20-2040 BEO CUSIP: 36202FJR8	10,451.580	11,321.99	10,388.97
GNMA POOL #5122 3.5% 07-20-2026 BEO CUSIP: 36202FVP8	175.150	181.78	173.71
GNMA POOL #711232 5% 03-15-2040 BEO CUSIP: 36297GED8	68,320.690	71,064.21	67,622.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMA POOL #725999 4.5% 04-15-2040 BEO CUSIP: 3620ACRU0	39,168.510	39,560.18	37,926.69
GNMA POOL #738904 4% 10-15-2041 BEO CUSIP: 3620AS3M9	13,802.230	15,169.49	13,030.14
GNMA POOL #745133 4.5% 06-15-2040 BEO CUSIP: 3620C0Y69	20,896.230	21,732.07	20,021.36
GNMA POOL #762884 SER 2026 4% DUE 04-15-2026 REG CUSIP: 36176DJ53	1,050.480	1,139.77	1,044.99
GNMA POOL #781265 SER 2029 6.5% DUE 12-15-2029 REG CUSIP: 36225BMN5	49.020	51.39	50.33
GNMA POOL #782774 5.5% 09-15-2039 BEO CUSIP: 36241LCK0	17,383.050	18,447.79	17,689.75
GNMA POOL #782858 SER 2039 6% DUE 11-15-2039 REG CUSIP: 36241LE77	18,085.110	19,893.62	18,859.15
GNMA POOL #783177 4.5% 09-15-2040 BEO CUSIP: 36241LQ66	34,823.440	36,009.64	33,786.54
GNMA POOL #783703 4% 06-20-2042 BEO CUSIP: 3622A2DG4	6,394.660	6,798.34	6,057.93
GNMA POOL #785862 3% 10-20-2050 BEO CUSIP: 3622ABMK5	276,200.190	262,433.32	240,494.18
GNMA POOL #786481 6% 01-20-2053 BEO CUSIP: 3622ACCS7	492,006.890	513,532.18	502,483.00
GNMA POOL #786610 2.5% 12-20-2037 BEO CUSIP: 3622ACGT1	111,642.410	98,070.89	100,880.13
GNMA POOL #786764 2.5% 06-20-2038 BEO CUSIP: 3622ACMM9	209,895.120	184,379.74	189,387.70
GNMA POOL #796075 SER 2042 3.5% DUE 01-15-2042 BEO CUSIP: 36177QXD0	16,957.650	17,826.72	15,566.66
GNMA REMIC SER 2004-098 CL SB FLTG 11-20-2034 REG CUSIP: 38374JN69	6,665.550	8,665.21	7,494.11
GNMA REMIC SER 21-24 CL BC 1.25% 02-20-2051 CUSIP: 38382NPQ4	101,756.010	79,814.86	76,698.87
GNMA REMIC SER-17-167 CL-BQ 2.5% DUE 08-20-2044 CUSIP: 38380H3A8	51,722.090	49,693.62	47,744.14
GNMA REMIC TRUST SER 22-84 CL A 2.5% DUE 01-20-2052 CUSIP: 38383RU96	311,211.640	278,254.83	254,967.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMA SER 16-93 CL AB 1.75% 07-20-2044 CUSIP: 38379XX47	113,689.220	89,246.04	90,154.21
GNMA SER 2009-40 CL PE 4.5% 06-20-2039 CUSIP: 38374VAA7	34,748.840	36,888.05	33,804.99
GNMA SER 2010-167 CL QJ 3.25% 01-20-2040 CUSIP: 38377NXG4	83,726.580	87,664.35	82,555.81
GNMA SER 21-27 CL Q 5.0% DUE 12-31-2049 CUSIP: 38382NFF9	75,368.320	74,049.37	73,084.10
GNMA SER 22-107 CLS C RT 2.5% DUE 06-20-2051 CUSIP: 38383TLM3	348,436.110	317,144.91	286,687.06
GNMA SER 22-205 CL A 2% 09-20-2051E 09-20-2051 CUSIP: 38383HAG4	128,865.830	104,643.09	101,262.85
GNMA SER 22-5 CL BA 2.0% 10-20-2049 CUSIP: 38383FF57	421,548.710	341,256.86	355,166.80
GNMA SR 10-163 CL NC 4.0% 12-20-2040 CUSIP: 38377RKA2	80,142.140	74,701.24	78,125.80
GNMA SR 14-144 CL CA 2.5% 10-20-2045 CUSIP: 38379QD93	95,461.390	82,753.09	82,145.34
GNMA SR 14-181 CL L 3.0% 12-20-2044 CUSIP: 38379HNV4	63,000.000	54,731.25	55,608.55
GNMA SR 16-136 CL A 3.0% 07-20-2044 CUSIP: 38380BNN1	53,271.650	46,508.64	46,426.09
GNMA SR 17-139 CL GA 3.0% 09-20-2047 CUSIP: 38380HEJ7	214,031.400	188,347.64	188,634.73
GNMA SR 18-65 CL DC 3.5% 05-20-2048 CUSIP: 38380WV71	77,000.000	70,226.41	68,533.28
GNMA SR 20-63 CL UD 1.75% 04-20-2050 CUSIP: 38382FFR0	60,133.660	48,001.23	48,358.95
GNMA SR 2011-39 CL PA 4.0% 08-20-2039 CUSIP: 38377QXG7	19,837.470	20,234.24	19,355.11
GNMA SR 21-97 CL QK 2.0% 06-20-2051 CUSIP: 38382VCK3	404,866.260	339,771.35	328,510.75
GNMA SR 22-191 CL BY 4.0% 08-20-2041 CUSIP: 38383LHV5	445,000.000	415,701.95	411,604.53
GNMA SR 22-78 CL HW 2.5% 04-20-2052 CUSIP: 38383RWC7	64,000.000	51,742.50	47,905.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMA SR 23-196 CL E 3.0% 09-20-2048 CUSIP: 38384GUU2	124,679.490	112,854.42	115,437.65
GNMA 1.5% DUE 09-20-2050 CUSIP: 38382J2C9	270,394.500	207,517.21	211,912.69
GNMA 2.5% DUE 02-20-2052 CUSIP: 38383FX73	20,170.570	17,688.65	17,023.89
GNMA 2% DUE 01-20-2052 CUSIP: 38383FR62	77,824.840	65,986.94	63,107.63
GNMA 2% DUE 04-16-2044 CUSIP: 38379XN63	129,717.120	101,027.35	103,527.93
GNMA 2004-083 REMIC PASSTHRU CTF CL CN 10-20-2034 CUSIP: 38374JWV4	21,766.880	26,705.26	21,346.42
GNMA 2010-106 REMIC PASS THRU CTF CL MX PL 2.5 DUE 03-20-2040 CUSIP: 38377DBA3	17,953.150	17,936.31	17,503.20
GNMA 2021-008 SER 21-8 CL CY 5.0% 01-20-2051 CUSIP: 38382MUU1	43,735.920	43,161.88	42,415.95
GNMA 2021-026 REMIC PASTHRU CTF MX CL AI 2.0% 12-31-2049 CUSIP: 38382NCT2	1,291,191.070	137,350.55	155,944.38
GNMA 2021-027 REMIC PASSTHRU CTF 5.00048% 02-20-2051 CUSIP: 38382NLJ4	64,008.490	62,848.33	62,070.65
GNMA 2021-027 REMIC PASSTHRU CTF 5% 02-20-2051 CUSIP: 38382NJU2	85,851.380	84,080.69	82,405.13
GNMA 2021-089 REMIC PASSTHRU 2.0% 05-20-2051 CUSIP: 38382QB90	164,269.400	136,228.10	136,149.19
GNMA 2021-227 REMIC PASSTHRU SECS CL E 2.5% 07-20-2050 CUSIP: 38383FNR0	374,017.850	329,194.13	314,925.05
GNMA 3% DUE 03-20-2052 CUSIP: 38383PLD1	310,828.150	275,167.91	270,595.36
GNMA 4% DUE 10-20-2033 CUSIP: 38374EN86	16,115.260	16,435.05	16,069.87
GNMA 5.04598% 11-20-2052 CUSIP: 38383LFS4	333,579.980	332,928.47	330,478.15
GNMA 5.5% DUE 10-20-2033 CUSIP: 38374C4G3	134,035.350	134,370.43	135,232.29
GNMA 5% DUE 07-20-2039 CUSIP: 38373ANQ5	671.820	718.43	669.78

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5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
Account number WECPT

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMAII POOL #AA5970 3 DUE 01-20-2043 REG CUSIP: 36178DT35	58,713.170	61,942.38	51,113.62
GNMAII POOL #AB9891 SER 2043 3.5 DUE 04-20-2043 REG CUSIP: 36178W7C7	51,056.200	53,960.03	45,004.20
GNMAII POOL #C784667 SER 2049 4.5% DUE 02-20-2049 REG CUSIP: 3622AACC6	59,410.780	62,307.06	55,481.82
GNMAII POOL #G2 CM2623 3.0% 06-20-2043 CUSIP: 3617YM4G4	106,907.270	95,598.50	93,265.09
GNMAII POOL #G2 CN9873 3.0% 08-20-2043 CUSIP: 3617F96J6	33,721.860	30,154.72	29,435.38
GNMAII POOL #MA0205 3 DUE 07-20-2027 REG CUSIP: 36179MGN4	2,746.940	2,827.63	2,703.73
GNMAII POOL #MA0462 3.5 DUE 10-20-2042 REG CUSIP: 36179MQP8	38,937.550	42,112.93	35,555.27
GNMAII POOL #MA0625 SER 2042 3.5 DUE 12-20-2042 REG CUSIP: 36179MVS6	11,565.860	11,894.77	10,561.77
GNMAII POOL #MA0675 3 DUE 01-20-2028 CUSIP: 36179MXC9	8,264.230	8,788.48	8,107.57
GNMAII POOL #MA0698 3 01-20-2043 REG CUSIP: 36179MX39	41,528.660	40,191.96	36,856.46
GNMAII POOL #MA0782 3 02-20-2043 REG CUSIP: 36179M2P4	28,037.480	29,312.35	24,883.11
GNMAII POOL #MA0934 SER 2043 3.5% DUE 04-20-2043 REG CUSIP: 36179NBB3	26,332.300	28,628.14	24,050.03
GNMAII POOL #MA1011 SER 2043 3% DUE 05-20-2043 BEO 3% MBPT 20/05/43 USD CUSIP: 36179NDQ8	32,071.760	32,863.56	28,423.63
GNMAII POOL #MA1088 SER 2043 2.5% DUE 06-20-2043 REG CUSIP: 36179NF52	39,398.150	37,378.98	33,520.35
GNMAII POOL #MA1157 SER 2042 3.5% DUE 07-20-2043 REG CUSIP: 36179NJA7	26,494.050	27,546.85	24,199.04
GNMAII POOL #MA1760 3.5 DUE 03-20-2044 REG CUSIP: 36179N5V6	8,568.090	8,728.75	7,813.97
GNMAII POOL #MA2445 SER 2044 3.5% DUE 12-20-2044 REG CUSIP: 36179QWE7	31,880.760	33,584.40	28,969.44
GNMAII POOL #MA2678 SER 2045 3.5% DUE 03-20-2045 REG CUSIP: 36179Q6P1	84,871.260	88,565.63	77,073.86

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<i>U.S. Government Securities</i>			
United States - USD			
GNMAII POOL #MA3105 3.5% DUE 09-20-2045 CUSIP: 36179RNW5	32,756.170	34,455.41	29,700.93
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG CUSIP: 36179RNX3	8,780.700	9,384.38	8,255.50
GNMAII POOL #MA3174 SER 2045 4% DUE 10-20-2045 REG CUSIP: 36179RQ36	11,739.800	12,537.74	11,030.34
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO CUSIP: 36179R7J2	21,386.000	22,675.84	19,350.44
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG CUSIP: 36179SEH6	12,082.290	12,824.21	10,926.01
GNMAII POOL #MA5191 3.5% DUE 05-01-2048 CUSIP: 36179TXU4	41,736.240	42,013.36	37,636.03
GNMAII POOL #MA5397 SER 2048 3.5% DUE 08-20-2048 REG CUSIP: 36179T7J8	93,885.320	94,208.04	84,717.16
GNMAII POOL #MA6337 2.5% DUE 12-20-2049 REG CUSIP: 36179VBE9	46,554.970	47,340.60	39,110.87
GNMAII POOL #MA7193 SER 2051 2.5% DUE 02-20-2051 REG CUSIP: 36179V7E4	164,039.300	170,705.86	137,015.87
GNMAII POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG CUSIP: 36179WBY3	60,537.700	62,859.79	50,564.79
GNMAII POOL #MA7312 2.5% DUE 04-20-2051 CUSIP: 36179WDR6	389,036.780	402,454.00	324,946.16
GNMAII POOL #MA7828 3% DUE 01-20-2052 REG CUSIP: 36179WVV7	1,932,695.030	1,989,467.95	1,676,356.47
GNMAII POOL #MA8201 4.5% DUE 08-20-2052 REG CUSIP: 36179XDE3	507,799.460	486,224.93	481,191.87
GNMAII POOL #MA8429 5.5% 11-20-2052 CUSIP: 36179XLJ3	240,922.980	243,332.22	239,857.80
GNMAII POOL #MA8569 SER 2053 0% DUE 01-20-2053 CUSIP: 36179XQW9	213,348.940	214,982.39	207,201.15
GNMAII POOL #MA8725 5% DUE 03-20-2053 CUSIP: 36179XVS2	328,259.110	322,890.31	319,406.95
GNMAII POOL #MA9016 5.0% 07-20-2053 CUSIP: 36179YAR5	50,549.080	48,080.88	49,050.40
GNMAII POOL #MA9488 5.5% 02-20-2054 CUSIP: 36179YRH9	39,315.410	39,019.01	39,008.63

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<i>U.S. Government Securities</i>			
United States - USD			
GNMAII POOL #MA9726 SER 2054 6.0% 06-20-2054 CUSIP: 36179YYX6	73,597.880	74,138.37	74,156.34
GNMAII POOL #003952 SER 2037 5 DUE 02-20-2037 REG CUSIP: 36202EL98	16,441.990	18,127.31	16,393.79
GNMAII POOL #485419 SER 2041 3.5% DUE 11-20-2041 REG CUSIP: 36209YG44	5,436.990	5,702.03	4,893.17
GNMAII POOL #5175 SER 2041 4.5% DUE 09-20-2041 BEO CUSIP: 36202FXC5	52,999.580	58,109.05	51,448.27
GNMAII POOL MA3104 3.0% 08-20-2045 CUSIP: 36179RNV7	28,689.020	29,253.83	25,350.62
GNMAII POOL# MA8801 5.5% 04-20-2053 CUSIP: 36179XX68	433,591.980	428,223.71	431,229.74
GOVERNMENT NATIONAL MORTGAGE A SER 23-81 CL YJ 3.5% 06-20-2053 CUSIP: 38384BFM8	379,000.000	339,205.00	315,604.10
GOVERNMENT NATIONAL MORTGAGE A SR 21-135CL A 2% 08-20-2051 CUSIP: 38382XAA3	68,808.480	55,487.60	55,221.45
GOVERNMENT NATIONAL MORTGAGE A SR 21-215CL GA 2% 12-20-2051 CUSIP: 38383D2L1	469,951.320	406,104.76	396,758.38
GOVERNMENT NATIONAL MORTGAGE A SR 22-191CL B 4% 06-20-2041 CUSIP: 38383LHT0	450,000.000	424,429.92	416,014.47
GOVERNMENT NATIONAL MORTGAGE A SR 22-34 CL DN 3.5% 09-20-2041 CUSIP: 38383MFU7	174,534.630	155,383.55	160,104.18
GOVERNMENT NATIONAL MORTGAGE ASSN 2014-146 QA 2.25% 2.25% 10-20-2044 CUSIP: 38379GTL1	21,806.410	19,673.48	19,289.32
GOVERNMENT NATIONAL MORTGAGE ASSN SR 14-133 CL BP 2.25% 09-20-2044 CUSIP: 38379GQX8	69,965.960	62,444.62	61,224.96
GOVERNMENT NATIONAL MORTGAGE ASSN SR 14-149 CL KP 2.25% 07-16-2044 CUSIP: 38379GSW8	60,102.850	54,303.86	53,888.62
GOVERNMENT NATIONAL MORTGAGE ASSOC SER 13-152 CL HA 2.5% DUE 06-20-2043 CUSIP: 38378UWV5	89,290.830	79,496.75	80,729.69
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534 2.5% 08-20-2051 CUSIP: 36179WLP1	766,365.230	795,178.09	640,102.11
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8151 4.5% 07-20-2052 CUSIP: 36179XBU9	96,656.270	92,948.59	91,606.66
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8269 5% 09-20-2052 CUSIP: 36179XFJ0	291,666.270	291,301.70	284,002.89

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<i>U.S. Government Securities</i>			
United States - USD			
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8570 5.5% 01-20-2053 CUSIP: 36179XQX7	158,601.390	161,104.33	157,867.23
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800 5% 04-20-2053 CUSIP: 36179XX50	220,727.370	217,905.33	214,706.89
GOVERNMENT NATIONAL MORTGAGE ASSOC 1% 07-20-2050 CUSIP: 38382GUM2	521,083.000	409,884.72	390,242.65
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 12-20-2049 CUSIP: 38383GS44	226,838.900	211,739.94	198,830.44
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 03-20-2054 CUSIP: 38384KGP0	71,209.100	62,257.89	63,227.73
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 06-20-2051 CUSIP: 38382TV84	370,095.820	311,921.37	298,875.88
GOVERNMENT NATIONAL MORTGAGE ASSOC 3.5% 04-20-2052 CUSIP: 38383RGE1	192,078.080	178,812.67	179,077.97
GOVERNMENT NATIONAL MORTGAGE ASSOC 4% 12-20-2049 CUSIP: 38383YJQ6	90,429.330	85,286.18	86,782.86
GOVERNMENT NATIONAL MORTGAGE ASSOC 5% 02-20-2051 CUSIP: 38382NFU6	88,948.740	87,628.40	86,249.71
GOVERNMENT NATL MTG ASSN GTD HECM MBS REMIC PASS THRU SECS DUE 01-20-2061 CUSIP: 38375BJS2	23,699.840	23,755.38	23,667.65
I/O FNMA REMIC SER 16-320CL LI 3.5%F FIXED 06-25-2046 CUSIP: 3136ASUL8	413,577.690	69,874.82	69,635.61
I/O FNMA REMIC SER 2012-140 CL PI DUE 12-25-2042 CUSIP: 3136AAHG3	372,742.690	56,902.29	61,242.52
I/O FNMA STRIP TR 409 CL C17 4 11-25-2041 CUSIP: 3136FLFL5	404,891.960	59,702.32	73,140.21
I/O FNMA 4% 25/04/2050 04-25-2050 CUSIP: 3136B9FY8	707,168.590	114,875.64	140,490.36
I/O GNMA SER 2013-5 CL BI 3.5% 01-20-2043 CUSIP: 38378FPP9	831,809.360	132,829.81	135,033.27
P/O FHLMC GROUP 319161 0 MTG PARTN CTF DUE 08-01-2027 REG CUSIP: 31351BFA8	9,835.330	9,501.74	9,454.27
P/O FHLMC MULTICLASS SER 2396 CL PO 12-15-2031 CUSIP: 31339LKD1	6,075.300	5,609.30	5,871.58
P/O FHLMC MULTICLASS SER 3136 CL CO ZCP DUE 04-15-2036 REG CUSIP: 31396NGH3	9,236.360	8,550.94	7,972.23

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
P/O FHLMC MULTICLASS SER 3611 CL PO ZCPN 07-15-2034 CUSIP: 31398LSE9	27,219.000	14,376.89	23,531.48
P/O FHLMC MULTICLASS ZERO CPN 04-15-2036 CUSIP: 31398LQK7	20,471.090	18,472.66	17,069.59
P/O FNMA REMIC SER 2006-58 CL AP 07-25-2036 CUSIP: 31395NE29	2,039.600	1,714.59	1,747.20
P/O FNMA REMIC TR 1997-G4 CL-H PRIN ONLY06-17-2027 CUSIP: 31359PK96	8,937.790	8,671.93	8,620.50
P/O FNMA REMIC TR 2009-86 CL-OT PRIN ONLY ZCPN 10-25-2037 CUSIP: 31398FRT0	11,283.230	9,567.41	9,326.61
P/O FNMA REMIC 09-25-2036 CUSIP: 31396KU42	31,020.750	27,178.54	27,362.09
P/O FNMA SMBA TR 000340 CL 1 09-25-2033 CUSIP: 3136FA2Z2	3,825.180	3,319.69	3,250.15
P/O FNMA SR 03-35 CL EA 0% 05-25-2033 CUSIP: 31393BP33	51,597.190	46,135.79	44,337.09
P/O FNMA 2006-36 CL-VO PRIN ONLY 05-25-2036 CUSIP: 31395DPX1	15,339.440	13,335.93	13,491.13
P/O GNMA 2007-017 REMIC PASSTHRU CTF CL JO PRIN 04-16-2037 CUSIP: 38375JTE5	12,734.550	11,289.31	10,867.68
PVTPL FANNIE MAE - CAS SR 22-R01 CL1M2 FLTGT RT 12-25-2041 CUSIP: 20754LAB5	220,000.000	220,000.00	223,136.56
PVTPL FHLMC SER 2024-DNA2 CL M2 FLTGT RT 05-25-2044 CUSIP: 35564NDA8	588,000.000	588,000.00	591,141.74
PVTPL FNMA SER 21-R01 CL 1M2 FLTGT RT DUE 10-25-2041 BEO CUSIP: 20754RAB2	222,075.350	222,075.35	223,101.29
PVTPL FNMA SR 24-R05 CL 2M1 FLTGT RT 07-25-2044 CUSIP: 20754XAB9	58,423.080	58,423.08	58,448.90
PVTPL FREDDIE MAC MULTICLASS SR 2022-HQA1 CL M1B FLTGT 03-25-2042 CUSIP: 35564KTB5	180,000.000	180,000.00	188,184.76
PVTPL FREDDIE MAC STACR REMIC TR SER 22-DNA2 CL M1B FLTGT 144A 02-25-2042 CUSIP: 35564KRF8	413,000.000	405,514.38	422,743.37
PVTPL STACR 2022-DNA3 M-1B NEW ISSUE FLTGT RT 04-25-2042 CUSIP: 35564KUX5	408,000.000	406,147.50	422,533.90
** TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027 CUSIP: 880591EU2	200,000.000	199,846.00	194,366.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
TENNESSEE VALLEY AUTHORITY 4.375% 08-01-2034 CUSIP: 880591FB3	405,000.000	401,391.45	391,436.36
UNITED STATES OF AMER TBOND 2.625% 01-31-2026 CUSIP: 9128286A3	1,298,000.000	1,276,616.23	1,275,994.85
** UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 CUSIP: 912828X88	480,000.000	452,418.75	459,637.50
** UNITED STATES OF AMER TREAS BILLS 0% 03-11-2025 CUSIP: 912797NQ6	1,970,000.000	1,945,779.93	1,954,410.88
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025 CUSIP: 912797KJ5	505,000.000	499,895.17	500,488.53
** UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP: 912810UD8	2,002,000.000	1,971,180.30	1,813,686.87
** UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP: 912810RS9	385,000.000	297,888.08	262,491.80
** UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	182,000.000	168,437.65	162,371.02
** UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP: 912810TL2	361,000.000	380,904.02	314,986.60
** UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 CUSIP: 912810RK6	1,965,000.000	1,452,878.91	1,364,984.19
** UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP: 912810TG3	4,310,000.000	3,519,086.35	3,019,357.05
** UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	1,615,000.000	1,542,638.81	1,315,089.46
** UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 CUSIP: 912810RD2	950,000.000	845,500.00	818,892.58
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 CUSIP: 912810TM0	700,000.000	649,085.94	630,519.53
** UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	2,781,000.000	2,703,692.90	2,541,356.00
** UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	523,000.000	510,951.48	499,710.16
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	370,000.000	353,539.37	353,407.81
** UNITED STATES OF AMER TREAS NOTES 2.25% 08-15-2027 CUSIP: 9128282R0	800,000.000	764,656.24	760,343.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO CUSIP: 91282CEN7	1,000,000.000	950,468.76	966,679.69
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO CUSIP: 91282CET4	65,000.000	62,735.50	62,567.58
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP: 91282CHD6	6,585,000.000	6,523,007.05	6,583,328.00
** UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	578,000.000	601,494.84	575,471.25
** UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030 CUSIP: 91282CAE1	7,305,000.000	6,002,737.03	5,931,602.95
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 CUSIP: 91282CEC1	651,000.000	626,770.82	619,238.32
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 CUSIP: 91282CEF4	200,000.000	189,085.94	192,562.50
** UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026 CUSIP: 91282CCF6	1,555,000.000	1,417,576.57	1,480,955.27
** UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 CUSIP: 91282CHN4	2,380,000.000	2,372,216.84	2,386,554.31
** UNITED STATES OF AMER TREAS NOTES T-NOTE 1.625% 09-30-2026 CUSIP: 912828YG9	1,400,000.000	1,368,683.60	1,338,750.00
** UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO CUSIP: 91282CDK4	600,000.000	546,562.50	567,210.94
** UNITED STATES OF AMER TREAS NOTES 0.375% 31/01/2026 .375% DUE 01-31-2026 BEO CUSIP: 91282CBH3	123,000.000	113,688.97	118,017.54
** UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 CUSIP: 91282CCR0	1,573,000.000	1,405,620.67	1,400,154.34
** UNITED STATES OF AMER TREAS NOTES 1.125% NTS 08-31-2028 USD CUSIP: 91282CCV1	842,000.000	735,980.19	750,892.97
UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025 CUSIP: 912828M56	1,000,000.000	943,671.87	982,882.81
** UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030 CUSIP: 91282CGS4	306,000.000	294,774.10	294,871.64
** UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026 CUSIP: 91282CLP4	18,000.000	17,919.07	17,772.19
** UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027 CUSIP: 91282CLG4	3,000.000	2,999.63	2,961.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 CUSIP: 91282CGP0	1,435,000.000	1,427,825.00	1,421,771.09
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031 CUSIP: 91282CLD1	613,000.000	613,239.45	600,740.00
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 CUSIP: 91282CLU3	1,310,000.000	1,301,375.95	1,282,162.50
UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 CUSIP: 91282CFM8	3,474,000.000	3,511,341.56	3,459,886.88
** UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 CUSIP: 91282CLR0	1,857,000.000	1,852,101.70	1,835,383.37
UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027 CUSIP: 91282CLX7	62,000.000	61,931.63	61,719.06
UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031 CUSIP: 91282CLZ2	1,969,000.000	1,966,059.39	1,926,851.09
** UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP: 91282CGG0	97,000.000	96,532.95	96,977.24
** UNITED STATES OF AMER TREAS NOTES 4.125%10-31-2026 CUSIP: 91282CLS8	266,000.000	265,570.88	265,376.56
** UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2	6,411,000.000	6,397,247.82	6,380,197.13
** UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP: 91282CLW9	7,270,000.000	7,188,421.71	7,082,570.32
** UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	3,538,000.000	3,548,767.62	3,484,377.18
** UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026 CUSIP: 91282CJP7	3,125,000.000	3,118,612.15	3,131,835.94
** UNITED STATES OF AMER TREAS NOTES 4.5% 05-15-2027 CUSIP: 91282CKR1	3,737,000.000	3,744,298.83	3,755,247.06
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5	4,550,000.000	4,659,944.84	4,593,011.70
** UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9	5,676,000.000	5,815,717.50	5,777,325.45
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 CUSIP: 91282CJE2	1,720,000.000	1,728,117.86	1,729,916.87
** UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG CUSIP: 9128282A7	1,175,000.000	1,073,441.41	1,124,741.21

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
** UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP: 912810ST6	743,000.000	518,820.81	460,427.81
** UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	430,000.000	352,213.68	312,791.41
** UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP: 912810QS0	675,000.000	767,744.42	594,421.88
** UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	970,000.000	849,446.69	727,613.67
** UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG CUSIP: 912810PX0	375,000.000	509,428.71	369,301.76
** UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP: 912810QA9	375,000.000	342,788.09	328,989.26
** UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG CUSIP: 912810QK7	800,000.000	865,625.00	720,625.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 CUSIP: 912810UA4	290,000.000	296,283.28	282,251.56
** UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG CUSIP: 912810EW4	900,000.000	949,828.12	918,386.72
UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG CUSIP: 912810EZ7	1,225,000.000	1,701,768.55	1,288,451.18
** UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 CUSIP: 912810FP8	2,685,000.000	3,612,649.61	2,815,369.34
** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	760,000.000	861,529.88	759,257.81
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5	1,750,000.000	1,581,171.88	1,405,537.10
UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG CUSIP: 912810EX2	400,000.000	594,281.25	416,328.12
UNITED STATES TREAS BDS DTD 08/15/1997 6.375% DUE 08-15-2027 REG CUSIP: 912810FA1	190,000.000	273,911.72	200,034.38
** UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026 CUSIP: 912810EY0	835,000.000	994,779.10	872,966.40
** UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG CUSIP: 912810FB9	350,000.000	485,857.42	367,568.36
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	22,000.000	23,219.07	21,744.77

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	2,001,000.000	1,819,001.75	1,409,141.72
** UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	1,480,000.000	1,181,792.53	1,039,931.26
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 CUSIP: 912810SF6	2,272,000.000	1,778,934.02	1,655,453.74
** UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG CUSIP: 912810TA6	3,782,000.000	3,111,394.12	2,451,947.41
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG CUSIP: 912810PU6	125,000.000	177,587.89	129,580.08
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	3,610,000.000	3,024,873.50	2,665,759.38
** UNITED STATES TREAS BDS 1.125% 05-15-2040 REG CUSIP: 912810SR0	169,000.000	166,164.13	101,763.09
** UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	6,450,000.000	3,742,999.12	3,063,750.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG CUSIP: 912810SW9	4,378,000.000	3,039,866.86	2,936,338.26
** UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP: 912810SJ8	1,988,000.000	1,303,027.42	1,232,870.63
** UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP: 912810SH2	2,155,000.000	1,711,642.84	1,529,965.83
** UNITED STATES TREAS BDS 2% 11-15-2041 CUSIP: 912810TC2	6,313,000.000	4,733,787.58	4,243,766.27
** UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	1,102,000.000	955,634.98	806,009.69
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP: 912810SA7	681,000.000	525,561.97	500,242.38
** UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP: 912810RV2	2,010,000.000	1,933,995.86	1,491,325.77
** UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	1,025,000.000	1,011,598.63	796,937.50
** UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP: 912810RC4	500,000.000	495,859.38	424,003.91
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG CUSIP: 912810RX8	1,145,000.000	1,124,180.26	847,255.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
** UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP: 912810RJ9	785,000.000	597,093.77	596,446.68
** UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 CUSIP: 912810QD3	700,000.000	681,425.99	671,535.16
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	1,960,000.000	1,998,981.42	1,902,118.75
** UNITED STATES TREAS BDS 4.625% 11-15-2044 CUSIP: 912810UF3	3,730,000.000	3,802,488.85	3,620,431.25
** UNITED STATES TREAS NTS 2.875% 08-15-2028 CUSIP: 9128284V9	1,019,000.000	1,082,397.60	969,204.33
** UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG CUSIP: 912828ZN3	700,000.000	616,492.19	642,031.25
** UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG CUSIP: 912828ZS2	400,000.000	354,130.66	365,703.12
** UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029 CUSIP: 91282CEM9	1,210,000.000	1,168,198.81	1,138,770.70
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 CUSIP: 91282CHF1	449,000.000	451,841.33	434,530.27
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 CUSIP: 91282CCH2	286,000.000	263,298.75	257,656.95
** UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG CUSIP: 912828U24	850,000.000	784,125.00	815,734.38
UNITED STATES TREAS NTS 1.375% 11-15-2031 CUSIP: 91282CDJ7	87,000.000	72,674.15	71,088.52
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG CUSIP: 91282CDF5	59,000.000	51,558.56	52,837.27
UNITED STATES TREAS NTS 2.75% 08-15-2032 CUSIP: 91282CFF3	146,000.000	134,171.72	129,478.05
** UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 CUSIP: 9128284N7	2,065,000.000	1,993,947.82	1,972,236.32
** UNITED STATES TREAS NTS 3.5% 09-30-2029 CUSIP: 91282CLN9	44,000.000	43,239.61	42,331.09
** UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO CUSIP: 91282CBZ3	3,257,000.000	2,913,183.02	2,950,256.75
UNITED STATES TREAS NTS 4.0% 12-15-2027 CUSIP: 91282CMB4	7,691,000.000	7,643,817.15	7,630,914.07

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<i>U.S. Government Securities</i>			
United States - USD			
** UNITED STATES TREAS NTS 4.25% 11-30-2026 CUSIP: 91282CLY5	7,561,000.000	7,568,292.81	7,558,932.52
** UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP: 91282CJG7	1,941,000.000	2,005,750.54	1,983,611.01
** UNITED STATES TREAS 2.375% DUE 02-15-2042 REG CUSIP: 912810TF5	1,403,000.000	1,015,191.13	999,911.52
UNITED STATES TREAS 4.625% 06-15-2027 CUSIP: 91282CKV2	3,346,000.000	3,419,425.54	3,373,709.06
UNITED STS TREAS BILLS 0% T-BILL 01-09-2025 CUSIP: 912797LX3	2,265,000.000	2,243,049.38	2,263,147.39
** UNITED STS TREAS BILLS 0% T-BILL 04-01-2025 CUSIP: 912797NT0	660,000.000	650,729.31	653,209.41
** UNITED STS TREAS NTS .5% 10-31-2027 CUSIP: 91282CAU5	1,500,000.000	1,349,960.95	1,350,000.00
** UNITED STS TREAS NTS .625% 11-30-2027 CUSIP: 91282CAY7	1,100,000.000	986,808.59	990,601.57
** UNITED STS TREAS NTS 0.5% 08-31-2027 CUSIP: 91282CAH4	1,700,000.000	1,655,980.47	1,540,027.35
** UNITED STS TREAS NTS .375% DUE 09-30-2027 REG CUSIP: 91282CAL5	1,100,000.000	1,001,610.84	989,742.18
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG CUSIP: 91282CAD3	700,000.000	620,292.97	633,910.16
** UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG CUSIP: 91282CBL4	1,033,000.000	1,004,524.30	852,386.41
** UNITED STS TREAS 1.25% 05-31-2028 CUSIP: 91282CCE9	628,000.000	568,051.03	567,088.90
** US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG CUSIP: 912810QN1	150,000.000	229,078.12	149,443.36
US TREAS SEC 4.5 DUE 08-15-2039 REG CUSIP: 912810QC5	320,000.000	313,688.78	311,762.50
US TREASURY N/B 3.375% 05-15-2033 CUSIP: 91282CHC8	1,628,000.000	1,519,042.03	1,496,233.75
** US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	960,000.000	934,504.07	907,950.00
US TREASURY N/B 4.125% 11-30-2029 CUSIP: 91282CMA6	2,947,000.000	2,949,321.31	2,913,155.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
** US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	13,280,000.000	12,653,719.46	12,149,125.00
UTD STATES TREAS 1.375% DUE 08-31-2026 CUSIP: 912828YD6	900,000.000	874,898.44	858,832.03
** UTD STATES TREAS 3.625% DUE 03-31-2028 CUSIP: 91282CGT2	13,030,000.000	12,985,493.81	12,760,238.35
UTD STATES TREAS 4.375% DUE 12-31-2029 CUSIP: 91282CMD0	1,745,000.000	1,741,846.88	1,743,909.38
** WI TREASURY SEC 3.375% DUE 11-15-2048 REG CUSIP: 912810SE9	1,665,000.000	1,419,831.23	1,302,277.15
** WI TREASURY SEC 3.75% TNOTE 08-31-2031 CUSIP: 91282CLJ8	14,000.000	14,103.23	13,412.11
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	800,000.000	780,656.25	704,843.75
Total United States - USD		400,411,775.37	377,705,311.47
Total U.S. Government Securities		400,411,775.37	377,705,311.47
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
** ACCENTURE CAP INC 4.25% 10-04-2031 CUSIP: 00440KAC7	207,000.000	206,664.66	198,872.31
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP: 010392FP8	75,000.000	76,377.75	62,320.20
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 CUSIP: 03040WAR6	100,000.000	101,402.00	74,201.76
ANTHEM INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	300,000.000	297,663.00	260,681.43
ARCHER DANIELS 4.535 DUE 03-26-2042 CUSIP: 039483BE1	100,000.000	114,587.00	87,266.22
BURL NORTHN SANTA 6.15% DUE 05-01-2037 CUSIP: 12189TAZ7	125,000.000	155,341.25	133,609.38
BURL NORTHN 4.4 DUE 03-15-2042 CUSIP: 12189LAJ0	300,000.000	311,016.00	260,457.29
** CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO CUSIP: 15189XAY4	53,000.000	52,361.65	37,929.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CHUBB CORP 6.5% DUE 05-15-2038 CUSIP: 171232AS0	125,000.000	166,250.00	137,926.91
** DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP: 23338VAL0	574,000.000	512,554.85	373,502.27
DTE ELEC CO 3.65% DUE 03-01-2052 CUSIP: 23338VAR7	39,000.000	38,760.15	28,580.18
DTE ELEC CO 4.3% DUE 07-01-2044 CUSIP: 23338VAD8	40,000.000	39,939.60	33,734.68
DUKE ENERGY 3.7% DUE 10-15-2046 CUSIP: 26442UAC8	256,000.000	204,268.51	189,913.11
** DUKE ENERGY 3.875% DUE 03-15-2046 CUSIP: 26442CAR5	525,000.000	567,001.75	407,019.12
** ENTERGY ARK LLC 2.65% DUE 06-15-2051 CUSIP: 29366MAB4	65,000.000	64,330.24	38,401.24
ENTERGY MISS INC 2.85% DUE 06-01-2028 CUSIP: 29364NAT5	75,000.000	74,976.00	70,366.45
FL PWR & LT CO 4.125% DUE 02-01-2042 CUSIP: 341081FF9	75,000.000	74,814.75	62,679.11
GRAINGER W W INC 3.75% DUE 05-15-2046 CUSIP: 384802AC8	50,000.000	49,661.00	38,940.32
** IL TOOL WKS INC 3.9% DUE 09-01-2042 CUSIP: 452308AR0	50,000.000	49,519.00	40,887.00
KIMBERLY-CLARK 5.3% DUE 03-01-2041 CUSIP: 494368BG7	40,000.000	39,652.80	39,275.59
** MIDAMERICAN ENERGY CO 2.7% DUE 08-01-2052 CUSIP: 595620AW5	63,000.000	62,553.33	38,186.28
PECO ENERGY CO 3% DUE 09-15-2049 CUSIP: 693304AX5	345,000.000	284,878.85	225,329.66
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 CUSIP: 74456QCE4	150,000.000	118,515.51	79,400.27
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 CUSIP: 74456QCD6	85,000.000	70,843.17	51,940.92
PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045 CUSIP: 74456QBM7	70,000.000	69,651.40	55,317.00
PUB SVC ELEC GAS 1.9% DUE 08-15-2031 CUSIP: 74456QCH7	124,000.000	121,112.57	102,164.14

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
** PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 CUSIP: 74456QCA2	95,000.000	78,412.45	64,855.06
S CAROLINA ELEC & 5.1% DUE 06-01-2065 CUSIP: 837004CJ7	50,000.000	49,596.50	44,784.39
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 CUSIP: 842434CJ9	100,000.000	115,202.00	95,050.97
TRAVELERS COS INC 5.35% DUE 11-01-2040 CUSIP: 89417EAH2	100,000.000	120,776.00	98,195.17
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 CUSIP: 91324PBQ4	450,000.000	507,976.50	461,400.79
UTD PARCEL SVC INC 6.2% DUE 01-15-2038 CUSIP: 911312AJ5	100,000.000	115,338.00	107,063.49
Total United States - USD		4,911,998.24	4,000,252.25
Total Corporate Debt Instruments - Preferred		4,911,998.24	4,000,252.25
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 CUSIP: 378272BU1	87,000.000	86,228.07	86,697.19
** PVTPL SCENTRE GROUP TR 1/2 3.25% 10-28-2025 CUSIP: 806213AD6	160,000.000	168,918.40	157,654.54
WESTPAC BKG CORP 2.7% DUE 08-19-2026 CUSIP: 961214DC4	100,000.000	99,861.00	97,161.40
Total Australia - USD		355,007.47	341,513.13
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP: 03523TBU1	55,000.000	56,468.50	55,145.32
ANHEUSER BUSCH 5.8% DUE 01-23-2059 CUSIP: 03523TBW7	41,000.000	38,463.74	41,773.12
ANHEUSER BUSCH 8% DUE 11-15-2039 CUSIP: 03523TBJ6	175,000.000	259,325.50	217,602.88
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 CUSIP: 03522AAH3	269,000.000	275,606.31	255,003.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 CUSIP: 03522AAJ9	227,000.000	214,449.17	206,601.55
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 CUSIP: 035242AN6	145,000.000	144,322.40	131,250.10
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 CUSIP: 035240AG5	125,000.000	126,598.92	116,297.36
Total Belgium - USD		1,115,234.54	1,023,674.05
Brazil - USD			
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 CUSIP: 71645WAS0	175,000.000	147,439.25	166,046.18
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP: 76716XAB8	131,708.930	128,666.46	136,209.69
Total Brazil - USD		276,105.71	302,255.87
Canada - USD			
** BANK MONTREAL QUE 5.717% 09-25-2028 CUSIP: 06368LWU6	175,000.000	181,310.50	179,430.30
** CANADIAN IMPERIAL BANK OF COMMERCE 4.631% 09-11-2030 CUSIP: 13607PHS6	171,000.000	171,000.00	167,524.17
** CANADIAN PAC RY CO NEW 3.1% 12-02-2051 CUSIP: 13645RBH6	573,000.000	424,613.70	373,159.71
** CDN IMPERIAL BK COMM TORONTO BRH 5.986% 10-03-2028 CUSIP: 13607LWV1	185,000.000	192,126.20	190,874.40
CDN NAT RES LTD 2.05% DUE 07-15-2025 CUSIP: 136385AZ4	300,000.000	306,832.87	295,499.00
CDN NAT RES LTD 5% DUE 12-15-2029 CUSIP: 136385BB6	290,000.000	289,907.20	287,002.44
** CDN PAC RY CO NEW FIXED 4% 06-01-2028 CUSIP: 13645RAY0	150,000.000	149,862.00	146,040.97
** CDN PAC RY CO NEW 4.8% DUE 08-01-2045 CUSIP: 13645RAU8	175,000.000	192,174.50	154,910.02
** ENBRIDGE INC SR NT 2.5% 02-14-2025 CUSIP: 29250NBL8	110,000.000	108,673.68	109,674.85
** ENBRIDGE INC 5.3% 04-05-2029 CUSIP: 29250NCB9	55,000.000	54,987.90	55,568.01

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
** ENBRIDGE INC 5.625% 04-05-2034 CUSIP: 29250NCC7	458,000.000	457,308.42	460,879.92
** ENBRIDGE INC 5.95% 04-05-2054 CUSIP: 29250NCD5	28,000.000	27,968.92	27,767.06
ENBRIDGE INC 6.0% 11-15-2028 CUSIP: 29250NBX2	296,000.000	304,265.37	306,473.79
** ENBRIDGE INC 6.2% 11-15-2030 CUSIP: 29250NBY0	81,000.000	80,862.30	85,407.19
MANULIFE FINL CORP 4.15% DUE 03-04-2026 CUSIP: 56501RAC0	50,000.000	49,878.50	49,678.34
NUTRIEN LTD 4.9% DUE 03-27-2028 CUSIP: 67077MBA5	290,000.000	291,100.10	289,891.74
PVTPL CANADIAN NATL RESOURCES 5.4% 12-15-2034 CUSIP: 136385BC4	260,000.000	259,576.20	252,887.86
PVTPL ELEMENT FLEET MGMT CORP SR NT 144A3.85% DUE 06-15-2025/06-02-2020 BEO CUSIP: 286181AD4	215,000.000	232,135.50	213,923.58
** PVTPL FEDERATION DES CAISSES DES JARDINS DU QUE 0% 03-14-2028 CUSIP: 31429KAK9	165,000.000	164,957.10	168,207.19
** PVTPL 6297782 LLC 4.911% 09-01-2027 CUSIP: 83007CAA0	220,000.000	219,353.45	219,242.18
PVTPL 6297782 LLC 6.176% 10-01-2054 CUSIP: 83007CAG7	505,000.000	502,458.60	489,465.54
ROYAL BANK OF CANADA 4.65% DUE 01-27-2026 BEO CUSIP: 780082AD5	100,000.000	109,807.00	99,871.76
ROYAL BANK OF CANADA 4.875% 01-19-2027 CUSIP: 78016HZT0	300,000.000	298,299.00	301,180.05
TORONTO DOMINION BK SR MEDIUM TERM BK NTS BOOK ENTRY 1.45% 01-10-2025 CUSIP: 89114TZL9	450,000.000	449,325.00	449,664.93
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	350,000.000	351,908.93	335,910.16
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	150,000.000	128,250.00	144,145.82
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	125,000.000	118,762.50	123,996.94
TRANSCANADA TRUST 5.6% DUE 03-07-2082 CUSIP: 89356BAG3	435,000.000	376,000.00	412,488.01
Total Canada - USD		6,493,705.44	6,390,765.93

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<i>Corporate Debt Instruments - Other</i>			
China - USD			
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034 CUSIP: 01609WAR3	100,000.000	95,683.00	92,560.86
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	473,000.000	474,650.77	460,379.03
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	525,000.000	407,437.50	409,520.96
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	250,000.000	251,550.01	168,151.62
Total China - USD		1,229,321.28	1,130,612.47
Finland - USD			
PVTPL NORDEA BK ABP 4.375% 09-10-2029 CUSIP: 65558RAJ8	256,000.000	255,805.44	250,570.51
Total Finland - USD		255,805.44	250,570.51
France - USD			
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	350,000.000	427,973.00	387,238.81
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	257,965.50	272,180.44
PVTPL BPCE SA 5.936% 05-30-2035 CUSIP: 05571AAY1	990,000.000	989,618.32	981,362.38
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP: 83368RAZ5	920,000.000	920,000.00	887,899.17
PVTPL SOCIETE GENERALE SUB NT 144A 4.25% 04-14-2025 CUSIP: 83367TBJ7	335,000.000	354,694.65	333,839.60
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	250,000.000	186,050.00	179,664.32
TOTALENERGIES CAP 5.425% 09-10-2064 CUSIP: 89157XAF8	28,000.000	28,000.00	25,997.51
** TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 CUSIP: 89157XAA9	235,000.000	235,000.00	234,035.29
** TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 CUSIP: 89157XAE1	57,000.000	57,000.00	52,783.34
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 CUSIP: 89157XAC5	243,000.000	239,914.08	232,815.00

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<i>Corporate Debt Instruments - Other</i>			
France - USD			
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 CUSIP: 89157XAB7	365,000.000	366,132.93	350,429.57
Total France - USD		4,062,348.48	3,938,245.43
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 CUSIP: 07274NAQ6	200,000.000	199,312.00	156,036.75
** DAIMLERCHRYSLER N 8.5% DUE 01-18-2031 CUSIP: 233835AQ0	100,000.000	127,667.00	116,891.90
** DEUTSCHE BANK NY 5.414% 05-10-2029 CUSIP: 251526CW7	195,000.000	195,000.00	197,971.39
** DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 CUSIP: 251526CY3	575,000.000	575,000.00	545,474.90
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO CUSIP: 25160PAG2	203,000.000	202,332.13	171,815.55
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 CUSIP: 25156PAC7	50,000.000	71,575.00	58,140.18
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 CUSIP: 07274NAN3	525,000.000	480,083.50	437,406.73
Total Germany - USD		1,850,969.63	1,683,737.40
Ireland - USD			
** AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 CUSIP: 00774MBD6	165,000.000	164,261.62	168,761.02
AERCAP IRELAND CAP DESIGNATED 1.75% 01-30-2026 CUSIP: 00774MAS4	360,000.000	357,544.80	348,368.10
** AERCAP IRELAND CAP 4.625% 09-10-2029 CUSIP: 00774MBL8	175,000.000	173,974.50	171,178.89
** AVOLON HLDGS FDG 4.375% DUE 05-01-2026 CUSIP: 05401AAG6	300,000.000	317,490.00	296,695.00
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	161,000.000	161,059.89	149,277.38
Total Ireland - USD		1,174,330.81	1,134,280.39

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Italy - USD			
PVTPL ENEL FIN INTL N V 1.375% DUE 07-12-2026/07-12-2021 BEO CUSIP: 29278GAM0	330,000.000	328,383.00	314,577.59
** PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP: 29278GAY4	200,000.000	178,466.00	184,920.95
** PVTPL FIBERCO SPA 7.721% 06-04-2038 CUSIP: 683879AH3	204,000.000	214,710.00	214,448.97
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.875% DUE 07-14-2027 BEO CUSIP: 46115HBB2	300,000.000	325,764.00	289,719.32
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	200,000.000	172,032.00	193,186.72
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO CUSIP: 29268BAF8	275,000.000	307,384.00	275,317.67
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 CUSIP: 87927VAV0	61,000.000	63,423.05	63,010.56
** UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	250,000.000	260,737.00	261,133.94
Total Italy - USD		1,850,899.05	1,796,315.72
Japan - USD			
NOMURA HLDGS INC 2.329% DUE 01-22-2027 CUSIP: 65535HAZ2	200,000.000	200,000.00	189,628.53
Total Japan - USD		200,000.00	189,628.53
Luxembourg - USD			
** ARCELORMITTAL SA 6.0% 06-17-2034 CUSIP: 03938LBG8	440,000.000	439,875.92	447,670.59
Total Luxembourg - USD		439,875.92	447,670.59
Mexico - USD			
GRUPO TELEvisa S A 6.125% DUE 01-31-2046 CUSIP: 40049JBC0	200,000.000	198,962.00	168,014.94
Total Mexico - USD		198,962.00	168,014.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - USD			
** KONINKLIJKE NT 5 DUE 03-15-2042 CUSIP: 500472AE5	275,000.000	287,237.99	247,646.29
Total Netherlands - USD		287,237.99	247,646.29
Norway - USD			
PVTPL DNB BK ASA 4.853% 11-05-2030 CUSIP: 23341CAE3	204,000.000	204,000.00	201,713.24
** STATOIL ASA 5.1 DUE 08-17-2040 CUSIP: 85771PAC6	240,000.000	244,540.20	231,368.78
Total Norway - USD		448,540.20	433,082.02
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	400,000.000	391,163.50	258,590.20
Total South Africa - USD		391,163.50	258,590.20
Spain - USD			
** BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 CUSIP: 05946KAR2	200,000.000	200,000.00	199,920.82
BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033 CUSIP: 05964HAV7	800,000.000	800,000.00	840,093.45
BANCO SANTANDER SA 6.607% 11-07-2028 CUSIP: 05964HAY1	200,000.000	209,162.00	210,272.21
Total Spain - USD		1,209,162.00	1,250,286.48
Sweden - USD			
PVTPL SWEDBANK AB 4.998% 11-20-2029 CUSIP: 870195AC8	200,000.000	200,000.00	199,604.04
Total Sweden - USD		200,000.00	199,604.04
Switzerland - USD			
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 CUSIP: 50587KAB7	200,000.000	169,320.00	168,878.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	400,000.000	314,819.50	334,019.04
PVTPL UBS GROUP AG 4.282% 01-09-2017 CUSIP: 225401AC2	251,000.000	230,704.14	245,413.73
** PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	265,000.000	278,827.70	277,234.95
** UBS AG LONDON BRH 5.65% 09-11-2028 CUSIP: 902674ZW3	570,000.000	577,297.05	583,135.21
Total Switzerland - USD		1,570,968.39	1,608,681.41
Taiwan - USD			
TSMC ARIZ CORP 3.875% 04-22-2027 CUSIP: 872898AF8	265,000.000	264,546.85	260,262.27
Total Taiwan - USD		264,546.85	260,262.27
United Kingdom - USD			
** ASTRAZENECA FIN LLC 5.0% 02-26-2034 CUSIP: 04636NAN3	111,000.000	107,731.05	109,802.41
** B A T CAP CORP NT 5.65% 03-16-2052 CUSIP: 05526DBV6	350,000.000	309,340.69	320,902.16
B A T CAP CORP 4.39% 08-15-2037 CUSIP: 05526DBD6	43,000.000	35,040.48	37,134.78
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	156,000.000	117,190.80	124,039.76
** B A T CAP CORP 4.758% DUE 09-06-2049 CUSIP: 05526DBK0	50,000.000	53,540.00	40,533.37
** B A T CAP CORP 6% DUE 02-20-2034 CUSIP: 05526DBZ7	44,000.000	44,880.00	45,241.31
** BARCLAYS PLC 2.894% DUE 11-24-2032 BEO CUSIP: 06738EBV6	200,000.000	151,600.00	168,925.28
BARCLAYS PLC 7.119% 06-27-2034 CUSIP: 06738ECH6	350,000.000	351,698.00	371,523.65
BARCLAYS PLC 7.325% DUE 11-02-2026 BEO CUSIP: 06738ECC7	290,000.000	299,932.50	295,233.26
** BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 CUSIP: 054989AD0	39,000.000	42,970.20	42,798.93

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 CUSIP: 111021AE1	50,000.000	76,616.00	60,668.62
HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033 CUSIP: 404280DS5	425,000.000	473,390.50	478,270.83
** HSBC HLDGS PLC 2.099% DUE 06-04-2026 CUSIP: 404280CG2	600,000.000	555,960.00	592,948.50
HSBC HLDGS PLC 5.874% 11-18-2035 CUSIP: 404280EL9	200,000.000	200,000.00	195,094.17
HSBC HLDGS PLC 6.5% DUE 09-15-2037 CUSIP: 404280AH2	425,000.000	523,974.55	436,774.46
** HSBC HOLDINGS 5.45% 11-19-2030 CUSIP: 404280EN5	254,000.000	254,000.00	252,324.62
** INVESCO FIN PLC 3.75% DUE 01-15-2026 CUSIP: 46132FAD2	50,000.000	49,871.00	49,475.11
LLOYDS BANKING GROUP PLC 5.087% 11-26-2028 CUSIP: 53944YBC6	254,000.000	254,000.00	254,251.57
** LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 CUSIP: 539439BA6	705,000.000	705,000.00	698,884.78
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 CUSIP: 539439AW9	225,000.000	243,290.25	251,216.29
NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 CUSIP: 639057AG3	200,000.000	208,894.00	204,152.26
PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030 CUSIP: 45262BAG8	520,000.000	518,382.80	525,631.77
** PVTPL IMPERIAL BRANDS FIN PLC 5.875% 07-01-2034 CUSIP: 45262BAH6	710,000.000	706,450.00	707,749.51
** PVTPL NATWEST MKTS PLC 5.41% DUE 05-17-2029 BEO CUSIP: 63906YAJ7	155,000.000	157,720.25	157,003.59
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 CUSIP: 761713BG0	125,000.000	126,372.50	124,653.34
** SANTANDER UK GROUP HLDGS PLC 6.833% 11-21-2026 CUSIP: 80281LAS4	200,000.000	204,390.00	202,881.74
** SHELL INTERNATIONAL FIN 3.25% 05-11-2025 CUSIP: 822582BD3	150,000.000	153,345.00	149,348.11
** UNILEVER CAP CORP 2% DUE 07-28-2026 CUSIP: 904764AU1	100,000.000	98,919.00	96,373.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
** UNILEVER CAP CORP 3.5% 03-22-2028 CUSIP: 904764BC0	100,000.000	98,489.00	96,838.63
** VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG CUSIP: 92857WBS8	125,000.000	114,489.44	107,822.07
** VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	125,000.000	106,994.44	94,979.64
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	215,000.000	178,727.35	167,202.08
VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP: 92857WCA6	475,000.000	473,548.95	458,574.02
VODAFONE GROUP PLC 5.875% 06-28-2064 CUSIP: 92857WCB4	295,000.000	292,527.90	286,042.07
VODAFONE GROUP PLC 7% DUE 04-04-2079 CUSIP: 92857WBQ2	125,000.000	125,000.00	128,008.85
Total United Kingdom - USD		8,414,276.65	8,333,305.35
United States - USD			
ABBVIE INC FIXED 2.95% DUE 11-21-2026 CUSIP: 00287YBV0	1,505,000.000	1,657,844.83	1,461,951.64
ABBVIE INC FIXED 4.5% DUE 05-14-2035 CUSIP: 00287YAR0	119,000.000	108,821.80	111,473.84
** ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6	202,000.000	181,663.85	187,442.56
ABBVIE INC 4.05% DUE 11-21-2039 REG CUSIP: 00287YCA5	231,000.000	217,930.13	197,576.21
** ABBVIE INC 4.25% DUE 11-14-2028 CUSIP: 00287YBF5	200,000.000	195,512.00	196,922.76
** ABBVIE INC 4.25% DUE 11-21-2049 REG CUSIP: 00287YCB3	545,000.000	540,312.41	443,770.94
** ABBVIE INC 4.3% DUE 05-14-2036 CUSIP: 00287YAV1	75,000.000	74,939.25	68,507.45
ABBVIE INC 4.4% DUE 11-06-2042 CUSIP: 00287YAM1	125,000.000	116,415.50	108,362.08
ABBVIE INC 4.55% DUE 03-15-2035 REG CUSIP: 00287YCY3	135,000.000	130,162.37	126,960.55
** ABBVIE INC 4.8% 03-15-2027 CUSIP: 00287YDR7	137,000.000	136,806.83	137,796.57

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** ABBVIE INC 4.8% 03-15-2029 CUSIP: 00287YDS5	322,000.000	321,423.09	321,875.43
** ABBVIE INC 4.95% 03-15-2031 CUSIP: 00287YDT3	398,000.000	397,586.08	398,005.79
** ABBVIE INC 5.05% 03-15-2034 CUSIP: 00287YDU0	137,000.000	136,568.45	135,485.00
** ABBVIE INC 5.4% 03-15-2054 CUSIP: 00287YDW6	410,000.000	413,740.20	394,783.39
** ACCENTURE CAP INC 3.9% 10-04-2027 CUSIP: 00440KAA1	156,000.000	155,798.76	153,729.39
** ACCENTURE CAP INC 4.05% 10-04-2029 CUSIP: 00440KAB9	130,000.000	129,772.50	126,119.48
ACCENTURE CAP INC 4.5% 10-04-2034 CUSIP: 00440KAD5	114,000.000	113,881.44	108,347.58
** ACE INA HLDGS INC FIXED 3.15% DUE 03-15-2025 CUSIP: 00440EAS6	100,000.000	104,551.00	99,669.85
AEP TEXAS CENT CO FIXED 3.95% DUE 06-01-2028 CUSIP: 00108WAH3	195,000.000	191,265.75	188,433.21
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 CUSIP: 00115AAN9	110,000.000	87,929.40	66,130.08
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 CUSIP: 00115AAQ2	320,000.000	318,420.80	305,255.20
** AES CORP 5.45% 06-01-2028 CUSIP: 00130HCH6	110,000.000	110,143.00	110,586.48
AETNA INC NEW 6.625 DUE 06-15-2036 BEO CUSIP: 00817YAF5	75,000.000	90,948.75	79,049.25
AGREE LTD PARTNERSHIP NT 2.6% 06-15-2033 CUSIP: 008513AC7	23,000.000	23,284.28	18,494.06
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO CUSIP: 008513AB9	85,000.000	84,425.03	76,986.00
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 CUSIP: 008513AD5	51,000.000	50,577.21	48,773.09
** AIR LEASE CORP MED 5.85% DUE 12-15-2027 CUSIP: 00914AAT9	245,000.000	245,234.93	251,113.58
** ALABAMA POWER CO SR NT 3% 03-15-2052 CUSIP: 010392FW3	375,000.000	290,715.00	241,137.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP: 010392FR4	75,000.000	74,903.25	56,028.37
ALCON FIN CORP 5.375% DUE 12-06-2032 CUSIP: 01400EAE3	204,000.000	204,846.60	204,088.47
ALLY AUTO 4.14% DUE 07-16-2029 CUSIP: 02007NAC2	192,000.000	191,980.15	190,646.21
ALLY AUTO 4.14% DUE 10-15-2030 CUSIP: 02007NAD0	75,000.000	74,999.80	73,768.14
ALLY AUTO 5.07% DUE 10-16-2028 CUSIP: 02008DAD1	62,000.000	61,997.95	62,367.17
** ALLY FINANCIAL INC 6.184% 07-26-2035 CUSIP: 02005NBV1	745,000.000	755,854.00	736,376.48
** ALPHABET INC 1.998% DUE 08-15-2026 CUSIP: 02079KAC1	100,000.000	94,668.00	96,274.37
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG CUSIP: 02209SBN2	475,000.000	307,604.00	323,179.42
** ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	25,000.000	24,799.50	19,413.55
ALTRIA GROUP INC 4.8% DUE 02-14-2029 CUSIP: 02209SBD4	250,000.000	260,095.00	247,092.77
** AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9	100,000.000	117,619.00	95,398.76
AMCOR FINANCIAL CORP 5.45% 05-23-2029 CUSIP: 02344BAA4	220,000.000	222,559.85	221,795.06
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025 CUSIP: 02343JAA8	70,000.000	70,361.90	69,741.02
AMEREN CORP 1.95% 03-15-2027 CUSIP: 023608AL6	150,000.000	137,661.00	140,982.91
AMERICAN EXPRESS CO 5.389% 07-28-2027 CUSIP: 025816DG1	260,000.000	260,000.00	262,864.60
** AMERICAN HOMES 4 RENT 5.5% 07-15-2034 CUSIP: 02666TAH0	51,000.000	50,722.05	50,551.77
** AMERICAN HOMES 4 RENT 3.625% 04-15-2032 CUSIP: 02666TAE7	93,000.000	90,690.81	83,198.81
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 CUSIP: 02666TAF4	42,000.000	40,839.54	32,753.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.62% 11-18-2027 CUSIP: 03067BAD1	56,000.000	55,995.65	56,414.59
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL B .69% DUE 01-19-2027 REG CUSIP: 03066RAD7	25,793.390	25,791.16	25,744.23
AMERICREDIT AUTOMOBILE RECEIVABLES TR 20NT CL A-3 4.38% DUE 04-18-2028 REG CUSIP: 03065WAD7	57,781.550	57,770.03	57,715.96
AMERICREDIT 5.81% DUE 05-18-2028 CUSIP: 03065UAD1	111,000.000	110,981.67	112,681.92
AMERN CR ACCEP 5.59% DUE 04-12-2029 CUSIP: 02530UAE8	246,843.110	246,801.89	247,462.69
** AMERN HOMES 4 RENT 4.9% DUE 02-15-2029 CUSIP: 02666TAB3	65,000.000	62,702.25	64,473.55
AMERN TOWER CORP 3.8% DUE 08-15-2029 CUSIP: 03027XAW0	450,000.000	525,631.50	426,322.48
** AMGEN INC FIXED 5.15% 03-02-2028 CUSIP: 031162DP2	70,000.000	69,847.29	70,503.74
AMGEN INC 4.563% DUE 06-15-2048 CUSIP: 031162CD0	129,000.000	126,111.69	107,606.70
AMGEN INC 5.6% DUE 03-01-2043 CUSIP: 031162DS6	399,000.000	399,048.47	389,319.89
** AMGEN INC 5.65% 03-02-2053 CUSIP: 031162DT4	1,210,000.000	1,197,832.21	1,167,200.44
** AMPHENOL CORP NEW 2.05% DUE 03-01-2025 CUSIP: 032095AK7	55,000.000	54,905.95	54,734.87
ANALOG DEVICES INC 5.3% 04-01-2054 CUSIP: 032654BC8	100,000.000	99,480.00	95,423.34
ANTHEM INC 3.6% DUE 03-15-2051 CUSIP: 036752AS2	250,000.000	230,284.40	174,328.90
ANTHEM INC 4.55% 05-15-2052 CUSIP: 036752AU7	225,000.000	188,856.00	181,841.60
** AON CORP FIXED 2.9% DUE 08-23-2051 CUSIP: 03740LAB8	150,000.000	122,280.00	91,229.36
AON NORTH AMER INC 5.125% 03-01-2027 CUSIP: 03740MAA8	195,000.000	194,619.75	196,323.00
APOLLO GLOBAL MGMT 5.8% 05-21-2054 CUSIP: 03769MAC0	84,000.000	84,110.60	84,440.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	205,000.000	219,232.88	136,826.68
APPLE INC 2.375% DUE 02-08-2041 CUSIP: 037833EE6	39,000.000	38,778.09	26,857.52
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	44,000.000	29,249.00	27,429.43
** APPLE INC 2.65% 02-08-2051 CUSIP: 037833EF3	438,000.000	318,470.00	270,573.16
APPLE INC 3.25% DUE 02-23-2026 CUSIP: 037833BY5	250,000.000	253,800.00	246,985.06
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	150,000.000	148,968.00	124,421.07
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	100,000.000	101,249.00	80,727.78
APPLE INC 3.95% 08-08-2052 CUSIP: 037833EQ9	104,000.000	95,680.13	82,881.77
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	150,000.000	148,642.50	137,480.55
APPLIED MATLS INC 5.85% DUE 06-15-2041 CUSIP: 038222AG0	25,000.000	24,898.00	25,903.87
APPLOVIN CORP NT 5.375% 12-01-2031 CUSIP: 03831WAC2	375,000.000	374,527.50	375,426.99
APPLOVIN CORP NT 5.5% 12-01-2034 CUSIP: 03831WAD0	1,410,000.000	1,418,743.20	1,400,485.40
APPLOVIN CORP 5.125% DUE 12-01-2029 CUSIP: 03831WAB4	450,000.000	449,829.00	448,477.11
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 CUSIP: 03990BAB7	78,000.000	77,299.46	74,272.82
** ARROW ELECTRONICS INC 5.875% 04-10-2034 CUSIP: 04273WAE1	533,000.000	533,534.50	536,038.67
** ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028 CUSIP: 042735BF6	100,000.000	94,786.00	96,240.22
** ARTHUR J GALLAGHER & CO 4.85% 12-15-2029 CUSIP: 04316JAL3	65,000.000	64,949.30	64,671.17
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 CUSIP: 04316JAN9	450,000.000	448,321.50	439,366.14

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP: 04316JAP4	165,000.000	163,970.40	159,257.44
AT&T INC 2.3% DUE 06-01-2027 CUSIP: 00206RJX1	70,000.000	62,765.50	66,057.88
AT&T INC 3.5% DUE 06-01-2041 CUSIP: 00206RJZ6	52,000.000	52,140.11	39,883.81
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	1,008,000.000	718,637.28	679,112.30
AT&T INC 3.55% DUE 09-15-2055 CUSIP: 00206RLJ9	566,000.000	554,612.25	381,884.85
AT&T INC 3.65% DUE 06-01-2051 CUSIP: 00206RKA9	295,000.000	214,456.15	208,577.10
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	51,000.000	52,237.73	33,869.90
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,781,000.000	1,330,538.83	1,231,278.52
AT&T INC 3.85% DUE 06-01-2060 CUSIP: 00206RKB7	180,000.000	127,272.60	124,772.62
** AT&T INC 4.3 DUE 12-15-2042 CUSIP: 00206RBH4	4,000.000	3,581.49	3,331.36
** AT&T INC 4.55% DUE 03-09-2049 CUSIP: 00206RDK5	139,000.000	123,913.50	115,546.00
** AT&T INC 5.35% DUE 09-01-2040 CUSIP: 04650NAB0	14,000.000	13,942.15	13,566.36
AT&T INC 6.35% DUE 03-15-2040 CUSIP: 00206RDE9	75,000.000	82,880.25	74,951.49
ATMOS ENERGY CORP SR NT 4.15 DUE 01-15-2043 CUSIP: 049560AL9	75,000.000	74,859.00	62,231.71
** ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP: 049560BB0	215,000.000	205,015.70	194,307.74
AVIS BUDGET RENT CAR FDG AESOP LLC 1.38%08-20-2027 CUSIP: 05377REH3	220,000.000	203,267.97	209,729.96
AVIS BUDGET RENT 4.62% DUE 02-20-2027 CUSIP: 05377RFK5	250,000.000	241,542.97	249,897.93
BA CR CARD TR 4.93% DUE 05-15-2029 CUSIP: 05522RDJ4	329,000.000	328,981.54	332,147.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** BALTIMORE GAS & ELECTRIC CO 2.25% DUE 06-15-2031 BEO CUSIP: 059165EN6	372,000.000	367,300.96	314,962.90
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 CUSIP: 059165EQ9	100,000.000	99,913.65	95,382.17
BANK AMER CORP 2.572% DUE 10-20-2032 BEO CUSIP: 06051GKD0	533,000.000	465,893.97	450,049.47
BANK AMER CORP 3.419% 12-20-2028 CUSIP: 06051GHD4	530,000.000	499,494.23	507,952.41
BANK AMER CORP 3.846% 03-08-2037 CUSIP: 06051GKL2	125,000.000	105,855.00	110,745.13
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	400,000.000	347,787.14	313,698.58
BANK AMER CORP 5.518% 10-25-2035 CUSIP: 06051GMD8	1,143,000.000	1,140,236.16	1,115,857.44
** BANK AMER CORP 5.819% 09-15-2029 CUSIP: 06051GLS6	845,000.000	871,068.25	866,013.09
BANK OF AMERICA CORP 1.734% 07-22-2027 CUSIP: 06051GJS9	372,000.000	345,737.36	354,669.21
BANK OF AMERICA CORPORATION 1.658% 03-11-2027 CUSIP: 06051GJQ3	295,000.000	265,172.55	284,250.28
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG CUSIP: 06051GJE0	50,000.000	37,853.50	34,766.48
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	75,000.000	72,327.00	74,494.06
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	506,000.000	532,448.62	506,684.30
BANK 2023-BNK45 COML MTG PASSTHRU CTF CLB 6.14799976349% 02-15-2056 CUSIP: 06541BBX5	169,872.000	174,957.12	171,854.98
BANK5 2024-5YR12 MTG PASS THRU CTF CL C 6.30292% 12-15-2057 CUSIP: 06644XBY1	330,000.000	333,194.73	331,985.91
BARCLAYS COMMERCIAL MORTGAGE SECURITIES SER 2018-C2 CL ASB 4.236% 12-15-2051 CUSIP: 05491UBA5	28,213.030	31,274.57	27,848.33
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 CUSIP: 071813CL1	100,000.000	91,264.00	94,252.09
BBCMS MTG TR FLTGT RT 1.35609% DUE 09-15-2054 CUSIP: 05493MAG9	2,782,649.320	288,130.29	169,197.60

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BBCMS MTG TR 2024-5C27 COML MTG PASS THRU CTF CL 6.014% 07-15-2057 CUSIP: 05555FAC8	381,000.000	392,419.56	393,743.00
BBCMS MTG TR 2024-5C31 COML MTG PASSTHRUCTF CL B 6.002% 12-15-2057 CUSIP: 07336YAE5	299,000.000	308,360.28	304,196.71
BBCMS MTG TR 2024-5C31 COML MTG PASSTHRUCTF CL 5.852% 12-15-2057 CUSIP: 07336YAD7	51,000.000	52,529.70	51,820.08
** BECTON DICKINSON & CO 5.081% 06-07-2029 CUSIP: 075887CU1	51,000.000	51,000.00	51,321.46
** BECTON DICKINSON & 4.669% DUE 06-06-2047 CUSIP: 075887BX6	175,000.000	165,774.27	149,974.98
** BECTON DICKINSON & 4.685% DUE 12-15-2044 CUSIP: 075887BG3	104,000.000	110,250.40	89,974.90
BENCHMARK 2021-B30 FLTGT RT .80142% DUE 11-15-2054 CUSIP: 08163KBH3	2,174,402.740	148,885.60	93,650.66
BENCHMARK 2023-B39 MTG TR MTG PASS THRU CTF CL A-4 5.50226% 07-15-2056 CUSIP: 081925AC3	480,000.000	489,656.25	488,357.09
BENCHMARK 2023-B40 MTG TR COML MTG PASS THRU CTF CL 6.5945% 12-15-2056 CUSIP: 08163WAE5	130,840.000	134,764.60	139,616.85
BENCHMARK 2023-B40 6.0537% DUE 12-15-2056 CUSIP: 08163WAC9	460,000.000	488,264.84	485,303.59
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 CUSIP: 084659BF7	225,000.000	200,448.00	186,981.40
** BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030 CUSIP: 084659AV3	500,000.000	556,445.00	470,585.56
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 CUSIP: 084664CV1	620,000.000	509,614.55	389,774.67
** BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026 CUSIP: 084670BS6	300,000.000	326,562.00	295,398.22
** BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 CUSIP: 084659AF8	325,000.000	333,099.51	282,016.60
** BK NEW YORK MELLON FLTGT RT 5.225% DUE 11-20-2035 CUSIP: 06406RCA3	175,000.000	175,000.00	174,083.03
BK NEW YORK MELLON 3% DUE 10-30-2028 CUSIP: 06406GAA9	120,000.000	108,732.00	112,223.70
BK OF AMER CR CARD FIXED 4.98% DUE 11-15-2028 CUSIP: 05522RDH8	436,000.000	435,941.44	440,198.94

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BMO 2023-C7 MTG TR 6.16% DUE 12-15-2056 CUSIP: 05593FAD0	164,000.000	171,347.97	173,659.63
BMO 2024-5C8 MTG TR COML MTG PASSTHRU CTF CL B 6.0911% 12-15-2057 CUSIP: 09661XAG3	96,000.000	98,879.80	97,706.71
** BOEING CO FIXED 2.196% DUE 02-04-2026 CUSIP: 097023DG7	475,000.000	446,342.59	460,629.53
BOEING CO FIXED 5.805% DUE 05-01-2050 CUSIP: 097023CW3	1,140,000.000	1,141,594.60	1,058,208.74
** BOEING CO SR NT 6.528% 05-01-2034 CUSIP: 097023DS1	54,000.000	57,194.21	56,588.17
** BOEING CO 3.25% DUE 02-01-2028 CUSIP: 097023DB8	390,000.000	361,370.10	366,944.02
BOEING CO 5.04% DUE 05-01-2027 CUSIP: 097023CU7	1,447,000.000	1,540,323.58	1,450,471.79
** BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 CUSIP: 10112RBH6	125,000.000	125,004.50	131,018.61
BRIDGECREST 5.7% DUE 07-16-2029 CUSIP: 10805NAE5	165,000.000	164,979.74	166,739.07
** BRISTOL MYERS SQUIBB CO 4.9% 02-22-2027 CUSIP: 110122EE4	150,000.000	149,838.00	151,253.47
BRIXMOR OPER 2.5% DUE 08-16-2031 CUSIP: 11120VAL7	89,000.000	83,845.03	74,703.00
BRIXMOR OPER 4.125% DUE 06-15-2026 CUSIP: 11120VAC7	60,000.000	55,051.80	59,375.49
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000 CUSIP: 11120VAA1	40,000.000	39,342.40	39,947.25
BROADCOM INC FIXED 4.15% DUE 11-15-2030 CUSIP: 11135FAQ4	601,000.000	563,197.10	574,875.47
** BROADCOM INC SR NT 5.15% 11-15-2031 CUSIP: 11135FBY6	505,000.000	504,181.90	508,531.32
** BROADCOM INC 3.15% DUE 11-15-2025 CUSIP: 11135FBB6	256,000.000	265,043.51	252,670.27
** BROADCOM INC 4.15% 02-15-2028 CUSIP: 11135FCA7	127,000.000	124,890.53	124,886.18
** BROADCOM INC 4.55% 02-15-2032 CUSIP: 11135FCC3	130,000.000	129,660.70	125,676.45

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** BROADCOM INC 4.8% 10-15-2034 CUSIP: 11135FCD1	181,000.000	180,625.33	174,681.60
** BROADCOM INC 5.05% 07-12-2029 CUSIP: 11135FBX8	583,000.000	582,236.27	585,052.23
** BSTN SCIENTIFIC 4.7% DUE 03-01-2049 CUSIP: 101137AU1	175,000.000	173,799.50	153,885.70
** BUNGE LTD FIN CORP FIXED 1.63% DUE 08-17-2025 CUSIP: 120568BB5	56,000.000	56,131.11	54,937.52
** BUNGE LTD FIN CORP 4.1% 01-07-2028 CUSIP: 120568BD1	100,000.000	98,170.00	97,947.80
** BUNGE LTD FIN CORP 4.65% 09-17-2034 CUSIP: 120568BF6	635,000.000	632,993.40	599,827.47
** BUNGE LTD FINANCE CORP 4.2% 09-17-2029 CUSIP: 120568BE9	578,000.000	577,352.64	560,683.86
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 CUSIP: 12189LBD2	75,000.000	74,439.00	60,216.93
** BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 CUSIP: 12189LBL4	50,000.000	49,735.00	49,269.47
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO CUSIP: 12189LB9	423,000.000	382,151.54	354,820.45
** BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP: 12189LBK6	58,000.000	56,458.18	54,703.87
BUSINESS JET SECS 2024-1 LLC SR AST BACKED NT CL A 144A 6.197% 05-15-2039 CUSIP: 12327CAA2	439,831.660	439,824.65	447,768.42
BX COML MTG TR FLTG RT 5.12634% DUE 09-15-2036 CUSIP: 05609VAA3	423,000.000	423,000.00	422,206.88
BX COML MTG TR FLTG RT 6.07634% DUE 09-15-2036 CUSIP: 05609VAL9	488,511.000	488,511.00	487,297.83
C-BASS TR SER 2003-CB3 CL AF1 FLT RT 12-25-2032 REG CUSIP: 12489WGJ7	52,913.850	51,326.43	50,650.41
** CADENCE DESIGN SYS INC 4.2% 09-10-2027 CUSIP: 127387AM0	102,000.000	101,982.66	100,812.78
** CADENCE DESIGN SYS 4.3% DUE 09-10-2029 CUSIP: 127387AN8	545,000.000	544,226.10	534,174.39
** CADENCE DESIGN SYS 4.7% 09-10-2034 CUSIP: 127387AP3	779,000.000	783,499.91	747,127.54

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** CAMPBELL SOUP CO 4.75% 03-23-2035 CUSIP: 134429BQ1	260,000.000	259,027.60	245,238.10
** CAMPBELL SOUP CO 5.2% 03-19-2027 CUSIP: 134429BM0	150,000.000	149,893.50	151,381.31
** CAMPBELL SOUP CO 5.2% 03-21-2029 CUSIP: 134429BN8	220,000.000	223,467.80	222,020.90
CAP 1 FINL CORP 4.2% DUE 10-29-2025 CUSIP: 14040HBJ3	75,000.000	74,994.00	74,509.87
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP: 14040HCY9	100,000.000	95,002.67	100,494.61
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	175,000.000	176,885.00	181,776.91
CAPITAL ONE FINL CORP 5.463% 07-26-2030 CUSIP: 14040HDG7	169,000.000	169,000.00	169,501.48
** CAPITAL ONE FINL CORP 5.884% 07-26-2035 CUSIP: 14040HDH5	112,000.000	112,000.00	112,681.95
** CAPITAL ONE FINL CORP 6.051% 02-01-2035 CUSIP: 14040HDF9	75,000.000	75,000.00	76,223.11
CARMAX AUTO OWNER FIXED 1.7% DUE 08-16-2027 CUSIP: 14317CAD4	250,000.000	234,160.16	241,826.55
CARMAX AUTO OWNER 5.96% DUE 05-15-2029 CUSIP: 14318XAD7	280,000.000	279,932.44	287,567.39
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 CUSIP: 14448CAR5	75,000.000	81,641.14	57,981.21
** CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 CUSIP: 14448CAS3	219,000.000	195,148.05	157,335.30
CARRIER GLOBAL CORP 5.9% 03-15-2034 CUSIP: 14448CBC7	509,000.000	531,920.58	527,169.72
CARVANA AUTO .8% DUE 01-10-2027 CUSIP: 14687TAD9	269,375.600	269,283.40	265,025.94
CARVANA AUTO RECEIVABLES TR 2021-P1 ASSET BACKED NT CL A-4 .86% 01-11-2027 CUSIP: 14687BAH9	223,731.840	223,661.93	221,404.49
** CATERPILLAR FINANCIAL SERVICES 4.375% 08-16-2029 CUSIP: 14913UAQ3	113,000.000	112,818.09	111,249.94
** CATERPILLAR FINANCIAL SERVICES 4.45% 10-16-2026 CUSIP: 14913UAN0	113,000.000	112,911.86	113,025.62

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** CATERPILLAR FINANCIAL SERVICES 4.85% 02-27-2029 CUSIP: 14913UAJ9	109,000.000	108,851.76	109,567.52
** CATERPILLAR FINL SVCS 5.0% 05-14-2027 CUSIP: 14913UAL4	165,000.000	164,818.50	166,695.24
CATERPILLAR FINL 4.5% DUE 01-08-2027 CUSIP: 14913UAE0	56,000.000	55,939.52	56,119.47
** CBOE GLOBAL MKTS 3.65% DUE 01-12-2027 CUSIP: 12503MAA6	250,000.000	252,718.50	245,400.44
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026 CUSIP: 12513GBG3	215,000.000	202,235.45	206,146.68
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	40,000.000	26,694.40	25,721.08
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	137,000.000	101,281.19	93,181.59
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 CUSIP: 161175CK8	63,000.000	51,102.94	50,924.24
** CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 CUSIP: 161175CL6	154,000.000	146,884.79	122,748.63
** CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	75,000.000	74,816.25	76,738.62
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 CUSIP: 161175CQ5	135,000.000	134,924.40	137,752.77
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	545,000.000	432,151.77	410,256.35
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	650,000.000	560,334.80	556,158.29
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	28,000.000	27,857.69	19,204.78
** CHARTER 4.908% DUE 07-23-2025 CUSIP: 161175AY0	78,000.000	77,180.70	77,908.75
CHASE HOME LENDING MTG TR 2024-11 MTG PASS THRU CTF CL A-4 6% 11-25-2055 CUSIP: 161919AD7	486,000.000	489,116.12	488,137.48
CHASE HOME LENDING MTG TR 2024-2 MTG PASS THRU CTF CL A-6-A 6% 02-25-2055 CUSIP: 161929AJ3	218,010.200	216,124.82	218,318.14
CHASE HOME LENDING MTG TR 2024-4 MTG PASSTHRU CTF CL A-6 6% 03-25-2055 CUSIP: 16159NAK0	380,208.340	375,938.79	380,478.90

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United States - USD			
CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029 CUSIP: 16411QAG6	90,000.000	88,241.40	87,136.11
** CHUBB INA HLDGS INC 5.0% 03-15-2034 CUSIP: 171239AK2	125,000.000	124,560.00	123,555.07
CIGNA CORP NEW CORP 4.9% 12-15-2048 CUSIP: 125523AK6	790,000.000	914,850.72	674,128.94
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 CUSIP: 125523CK4	135,000.000	97,405.95	88,896.75
CIGNA GROUP 5.6% 02-15-2054 CUSIP: 125523CW8	547,000.000	533,241.47	512,963.41
CINTAS CORP NO 2 3.7% DUE 04-01-2027 CUSIP: 17252MAN0	150,000.000	147,508.50	147,014.50
** CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	165,000.000	208,564.95	174,446.79
CITIBANK N A 4.838% 08-06-2029 CUSIP: 17325FBK3	250,000.000	250,000.00	248,869.08
CITIBANK N A 4.929% 08-06-2026 CUSIP: 17325FBJ6	610,000.000	610,030.40	612,870.98
CITIGROUP COML MTG TR 2022-GC48 CL A5 VAR RT 05-15-2054 CUSIP: 29426VAD8	110,977.000	104,628.45	107,483.63
** CITIGROUP INC NT FXD/FLTG 5.046737% 01-25-2026 CUSIP: 17327CAN3	275,000.000	255,832.50	274,387.30
** CITIGROUP INC 3.52% 10-27-2028 CUSIP: 172967LS8	175,000.000	169,226.75	168,412.64
CITIGROUP INC 3.887% 01-10-2028 CUSIP: 172967LD1	260,000.000	257,062.00	254,888.12
CITIGROUP INC 4.45% DUE 09-29-2027 CUSIP: 172967KA8	250,000.000	285,787.50	246,638.91
** CITIGROUP INC 4.542% 09-19-2030 CUSIP: 17327CAT0	216,000.000	216,000.00	209,924.33
** CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP: 172967KR1	100,000.000	83,770.00	87,954.03
** CITIGROUP INC 5.174% 02-13-2030 CUSIP: 172967PF2	170,000.000	173,362.60	169,838.38
CITIGROUP INC 5.827% 02-13-2035 CUSIP: 172967PG0	60,000.000	60,000.00	59,792.46

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United States - USD			
CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP: 17327CAR4	1,046,000.000	1,063,656.05	1,066,457.15
** CITIGROUP INC 6.625 DUE 06-15-2032 BEO CUSIP: 172967BL4	275,000.000	331,009.25	293,935.12
CITIGROUP INC 8.125% DUE 07-15-2039 CUSIP: 172967EW7	300,000.000	457,170.00	370,506.24
CITIZENS BK NA/RI 4.575% 08-09-2028 CUSIP: 75524KPG3	250,000.000	240,572.50	247,695.77
** CITIZENS FINL GROUP INC 5.967% 07-23-2032 CUSIP: 174610BH7	170,000.000	170,000.00	170,632.56
CLOROX CO 3.1% DUE 10-01-2027 CUSIP: 189054AV1	180,000.000	175,029.20	172,657.25
CME GROUP INC 3% DUE 03-15-2025 CUSIP: 12572QAG0	150,000.000	150,306.00	149,464.87
CMO BANK 2022-BNK39 CL A4 2.854% DUE 02-15-2055 BEO CUSIP: 06539VAJ7	103,000.000	92,744.26	88,831.31
CMO BARCLAYS COMMERCIAL MORTGAGE SEC SER 23-C22 CL A5 VAR RT 11-15-2056 CUSIP: 05554FAD7	213,305.000	236,226.95	236,614.01
CMO BENCHMARK 2021-B31 SR 21-B31 CL A-5 2.5745% 12-15-2054 CUSIP: 08163MAE7	141,521.000	125,273.72	120,189.81
CMO CFCRE 2017-C8 MTG TR MTG PASS THRU CTF CL A-SB 3.3674% DUE 06-15-2050 REG CUSIP: 12532CAY1	5,128.450	5,493.86	5,061.42
CMO COMM 2013-CCRE11 MTG TR 13-CR11 CL A-4 4.258% DUE 08-10-2050 CUSIP: 12626LAE2	0.000	0.00	0.00
CMO CR SUISSE 1ST BSTN MTG SECS CORP 2003-AR20 CL II-A-4 08-25-33 REG CUSIP: 22541QNF5	15,514.230	14,970.97	14,926.47
CMO CREDIT SUISSE FIRST BOSTON MTG SECS CORP 2004-5 CL V-A-1 5.0% DUE 09-25-2034 CUSIP: 22541SZM3	9,162.950	9,472.21	6,744.60
CMO CWMBS INC 2003-49 CHL MTG PASSTHRU CTF CL A-9 DUE 12-19-2033 REG CUSIP: 12669EG59	7,255.300	7,055.74	6,873.51
CMO GS MTG SECS CORP SER 2005-7F CL 1A3 5% DUE 09-25-2035 BEO CUSIP: 362341MK2	52,997.590	54,388.53	49,202.19
CMO GS MTG SECS TR 2020-GSA2 SER 20-GSA2CL A4 1.721% DUE 12-10-2053 REG CUSIP: 36264KAU4	191,000.000	184,715.56	159,946.95
CMO J P MORGAN MTG TR 2006-A4 CL 1-A-1 VAR RATE 5.46981% DUE 06-25-2036 REG CUSIP: 46628LAA6	19,823.090	18,170.77	13,682.83

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CMO JP MORGAN CHASE COMM MTG SEC SER 2016-JP4 CL A3 3.3928% 12-15-2049 CUSIP: 46645UAS6	36,000.000	39,083.90	35,052.81
CMO MASTR ALTERNATIVE LN TR 2003-7 CL 6-A-1 6.5% DUE 12-25-2033 REG CUSIP: 576434HH0	54,989.780	57,258.10	53,956.86
CMO MORGAN STANLEY CAP I INC 2004-3 MTG PASSTHRU CTF CL 4-A DUE 04-25-2034 REG CUSIP: 61745MA52	9,447.220	9,789.68	8,962.07
CMO MORGAN STANLEY CAP I TR 2018-L1 COMLMTG CTF CL B FLTG RATE 10-15-2051 CUSIP: 61691QAJ7	156,678.000	161,364.00	148,653.64
CMO NATL BK OF DUBAI PJSC SER 2004-CB2 CL II-A 5.5 DUE 07-25-2034 CUSIP: 92922FTX6	4,251.550	4,370.76	4,179.56
CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG CUSIP: 9393357P4	18,565.180	16,987.12	17,706.72
CMO WAMU MTG PASS-THRU CTFS 2004-CB1 MTGPASSTHRU CTF CL IV-A 6 06-25-2034 REG CUSIP: 92922FRJ9	10,432.580	10,817.16	10,445.00
CMO 1ST HORIZON MTG PASSTHRU TR SER 2004-AR6 CL II-A-1 4.75 12-25-2034 BEO CUSIP: 32051GBD6	1,244.250	995.27	1,208.99
CNA FINL CORP 4.5% DUE 03-01-2026 CUSIP: 126117AT7	50,000.000	49,987.50	49,842.91
** COCA-COLA CO/THE 4.65% 08-14-2034 CUSIP: 191216DY3	83,000.000	83,302.78	80,782.02
COCA-COLA CO/THE 5.2% 01-14-2055 CUSIP: 191216DZ0	114,000.000	115,962.95	108,409.74
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045 CUSIP: 19416QEJ5	75,000.000	74,817.00	62,676.93
COLUMBIA PIPELN 4.5% DUE 06-01-2025 CUSIP: 198280AF6	255,000.000	257,583.15	254,328.64
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 CUSIP: 20030NCE9	1,420,000.000	1,188,674.10	1,075,516.53
** COMCAST CORP NEW 2.35% DUE 01-15-2027 CUSIP: 20030NBW0	25,000.000	24,997.50	23,896.86
COMCAST CORP NEW 2.887% 11-01-2051 BEO CUSIP: 20030NDS7	175,000.000	112,189.00	105,455.46
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	61,000.000	35,153.89	34,484.37
** COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	80,000.000	62,946.07	54,878.53

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COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	233,000.000	224,218.79	175,471.35
** COMCAST CORP 4.7% 10-15-2048 CUSIP: 20030NCM1	250,000.000	245,217.50	214,776.75
COMM 2015-LC23 MTG 3.521% DUE 10-10-2048 CUSIP: 12636FBH5	61,413.050	66,786.69	60,698.93
COMM 2024-CBM MTG TR COML MTG PASSTHRU CTF CL C 7.154% 12-10-2041 CUSIP: 12674GAJ3	337,000.000	342,048.42	340,786.90
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 CUSIP: 20268JAB9	51,000.000	47,335.02	47,488.51
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 CUSIP: 202795JT8	400,000.000	323,881.00	259,529.93
COMMONWEALTH EDISON CO 5.65% 06-01-2054 CUSIP: 202795KA7	75,000.000	74,514.00	74,102.46
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 CUSIP: 202795JS0	125,000.000	124,827.50	80,732.30
COMWLTH EDISON CO 4.35% DUE 11-15-2045 CUSIP: 202795JG6	25,000.000	24,805.50	20,984.64
CONE TR 2024-DFW1 MTG PASSTHRU CTF CL A 144A 5.95359% 08-15-2041 CUSIP: 20682AAA8	275,000.000	274,312.50	276,375.00
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 CUSIP: 20826FBD7	75,000.000	58,084.30	54,261.12
CONOCOPHILLIPS CO 3.99% 03-15-2052 CUSIP: 20826FAV8	100,000.000	91,587.00	73,122.38
CONS EDISON CO N Y 3.2% DUE 12-01-2051 CUSIP: 209111GC1	17,000.000	12,206.51	11,133.87
** CONSOLIDATED EDISON CO N Y INC 5.375% 05-15-2034 CUSIP: 209111GH0	84,000.000	84,023.52	84,961.90
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2034 CUSIP: 209111GF4	138,000.000	138,119.47	140,454.96
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055 CUSIP: 209111GN7	92,000.000	91,242.84	88,484.21
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054 CUSIP: 209111GK3	56,000.000	55,609.12	55,791.65
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO CUSIP: 209111GD9	95,000.000	102,917.25	99,681.55

** 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
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** CONSUMERS ENERGY CO 4.7% 01-15-2030 CUSIP: 210518DX1	63,000.000	62,858.25	62,561.79
** COTERRA ENERGY INC 5.6% 03-15-2034 CUSIP: 127097AL7	268,000.000	267,443.72	265,853.89
** COX COMMUNICATIONS INC NEW 5.7% 06-15-2033 CUSIP: 224044CS4	275,000.000	274,197.00	273,345.63
CRH AMER INC 5.125% DUE 05-18-2045 CUSIP: 12626PAN3	225,000.000	241,803.00	204,538.19
CROWLEY CONRO LLC 4.181% DUE 08-15-2043 CUSIP: 228023AB3	54,189.280	54,189.28	47,030.17
** CROWN CASTLE INC 5.2% 09-01-2034 CUSIP: 22822VBG5	113,000.000	112,245.16	110,153.19
CROWN CASTLE INC 5.8% 03-01-2034 CUSIP: 22822VBE0	168,000.000	168,112.73	171,252.19
** CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG CUSIP: 22822VAV3	225,000.000	224,293.50	212,574.94
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG CUSIP: 22822VAX9	50,000.000	36,928.07	34,812.03
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031 CUSIP: 22822VAW1	92,000.000	72,465.64	76,169.99
CROWN CASTLE INTL 3.7% DUE 06-15-2026 CUSIP: 22822VAC5	75,000.000	74,771.25	73,791.25
CROWN CASTLE TOWERS LLC/CROWN 07-15-2028 CUSIP: 22822RBH2 PPN BOND 4.241%	256,000.000	280,663.04	246,413.80
CSX CORP 4.4 DUE 03-01-2043 REG CUSIP: 126408GX5	450,000.000	449,694.00	389,473.21
** CSX CORP 4.5% 11-15-2052 CUSIP: 126408HV8	350,000.000	309,774.50	295,633.54
** CVS HEALTH CORP 1.3% DUE 08-21-2027 REG CUSIP: 126650DM9	275,000.000	240,526.00	249,209.06
CVS HEALTH CORP 2.875% DUE 06-01-2026 CUSIP: 126650CU2	215,000.000	201,409.17	208,764.92
CVS HEALTH CORP 3% DUE 08-15-2026 CUSIP: 126650DF4	395,000.000	394,553.65	382,611.69
CVS HEALTH CORP 4.3% DUE 03-25-2028 CUSIP: 126650CX6	250,000.000	244,217.50	242,186.60

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

5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
Account number WECPT

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	252,000.000	244,688.60	217,931.00
** CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	791,000.000	717,038.02	652,348.77
CVS HEALTH CORP 5.55% 06-01-2031 CUSIP: 126650EC0	103,000.000	105,095.48	102,247.14
** CVS HEALTH CORP 5.875% 06-01-2053 CUSIP: 126650DZ0	75,000.000	68,692.50	68,806.61
CVS HEALTH CORP 7.0% 03-10-2055 CUSIP: 126650EH9	150,000.000	150,000.00	150,503.29
** CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 CUSIP: 126650DS6	20,000.000	19,932.00	19,981.58
CYRUSONE DATA CTRS ISSUER I LLC 2024-1 SECD DATA CTR REV 4.76% 03-22-2049 CUSIP: 23284BAF1	43,000.000	40,464.31	41,382.99
** DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKENTRY 5.15% 09-08-2026 CUSIP: 24422EXD6	95,000.000	94,932.55	96,097.17
** DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.15% DUE 09-15-2027 CUSIP: 24422EWK1	108,000.000	107,815.32	106,983.56
** DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 CUSIP: 24422EXP9	137,000.000	136,915.06	136,761.98
DEERE JOHN CAPITAL CORP 4.85% 06-11-2029 CUSIP: 24422EXT1	23,000.000	22,962.74	23,079.24
** DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 CUSIP: 24422EXU8	174,000.000	173,662.44	173,362.52
** DELL INTL L L C /EMC CORP 4.85% 02-01-2035 CUSIP: 24703DBQ3	780,000.000	749,725.65	740,920.64
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	34,000.000	40,411.38	34,490.64
** DEVON ENERGY CORP 5.75% 09-15-2054 CUSIP: 25179MBH5	71,000.000	70,916.22	64,550.68
** DEVON ENERGY CORPORATION 5.2% 09-15-2034 CUSIP: 25179MBG7	142,000.000	141,951.72	134,927.68
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 CUSIP: 25278XAN9	145,000.000	135,543.10	134,741.01
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	300,000.000	244,041.00	226,927.37

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** DIAMONDBACK ENERGY INC 5.15% 01-30-2030 CUSIP: 25278XAY5	403,000.000	402,414.86	403,761.92
** DIAMONDBACK ENERGY INC 5.2% 04-18-2027 CUSIP: 25278XAX7	255,000.000	254,887.80	257,490.66
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 CUSIP: 25278XAZ2	71,000.000	70,833.31	69,876.65
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP: 25278XBA6	340,000.000	336,114.95	319,689.15
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 CUSIP: 25278XBB4	333,000.000	332,846.82	312,693.91
** DICKS SPORTING GOODS INC 4.1% 01-15-2052 CUSIP: 253393AG7	117,000.000	88,526.73	85,681.31
DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93% 06-15-2028 CUSIP: 254683CZ6	405,000.000	404,945.28	407,647.53
DISCOVERY COMMUNICATIONS CORP 3.95% 06-15-2025 CUSIP: 25470DBE8	150,000.000	145,726.50	149,068.41
** DISCOVERY 3.95% DUE 03-20-2028 CUSIP: 25470DAR0	155,000.000	146,740.05	146,769.27
** DISNEY WALT CO 3.6% DUE 01-13-2051 REG CUSIP: 254687FZ4	150,000.000	116,157.00	110,499.29
** DOMINION ENERGY 4.6% DUE 03-15-2049 CUSIP: 25746UCZ0	300,000.000	254,832.00	247,468.16
DOMINION RES INC 4.7% DUE 12-01-2044 CUSIP: 25746UCC1	150,000.000	158,070.00	127,410.86
DOW CHEM CO NT 9.4 DUE 05-15-2039 CUSIP: 260543BY8	114,000.000	174,204.54	151,167.14
** DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO CUSIP: 260543DH3	175,000.000	195,240.50	192,904.67
DOWDUPONT INC 5.419% DUE 11-15-2048 CUSIP: 26078JAF7	150,000.000	168,142.50	149,535.71
DT AUTO OWNER TR 2.43% DUE 09-15-2026 CUSIP: 23345YAC5	0.000	0.00	0.00
DT AUTO OWNER TR 2023-2 ASSET BACKED NT CL B 144A 5.41% 02-15-2029 CUSIP: 23346CAC2	300,000.000	299,980.11	300,711.60
** DTE ENERGY CO FIXED 1.05% DUE 06-01-2025 CUSIP: 233331BG1	360,000.000	359,564.40	354,446.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DTE ENERGY CO 4.95% 07-01-2027 CUSIP: 233331BM8	370,000.000	369,703.65	371,350.35
DTE ENERGY CO 5.85% 06-01-2034 CUSIP: 233331BL0	78,000.000	77,955.14	80,092.59
** DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO CUSIP: 26442CBB9	33,000.000	32,962.05	28,600.44
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO CUSIP: 26442CBG8	90,000.000	90,042.83	77,879.43
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO CUSIP: 26442CBH6	65,000.000	65,141.65	45,834.82
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 CUSIP: 26442CBK9	345,000.000	357,050.10	328,581.56
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 CUSIP: 26441CBN4	45,000.000	35,877.27	30,410.99
** DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031 CUSIP: 26444HAK7	72,000.000	71,891.28	60,796.80
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 CUSIP: 26442UAK0	73,000.000	70,272.08	42,314.87
** DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 CUSIP: 26442UAH7	80,000.000	75,224.00	75,802.92
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 CUSIP: 26442UAR5	130,000.000	120,920.80	123,036.11
DUKE ENERGY 2.387% DUE 07-01-2039 CUSIP: 26444BAB0	50,000.000	50,726.50	40,012.50
DUKE ENERGY 3.2% DUE 08-15-2049 CUSIP: 26442CAZ7	70,000.000	60,603.90	46,698.32
EASTERN ENERGY GAS 5.65% 10-15-2054 CUSIP: 27636AAA0	165,000.000	164,879.55	155,861.77
EATON CORP OHIO FIXED 3.103% DUE 09-15-2027 CUSIP: 278062AG9	100,000.000	99,003.00	96,293.56
EFMT 2024-INV2 5.035% 10-25-2069 CUSIP: 26844LAA6	396,544.150	396,537.37	391,015.49
** ELEVANCE HEALTH INC 4.75% 02-15-2030 CUSIP: 036752BB8	127,000.000	126,750.11	125,505.43
** ELEVANCE HEALTH INC 4.95% 11-01-2031 CUSIP: 036752BC6	102,000.000	101,755.20	100,315.35

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** ELEVANCE HEALTH INC 5.15% 06-15-2029 CUSIP: 036752AY9	120,000.000	119,968.47	120,694.04
** ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP: 036752AZ6	153,000.000	153,803.08	151,689.72
ELEVANCE HEALTH INC 5.7% 02-15-2055 CUSIP: 036752BE2	51,000.000	50,721.03	49,219.40
ELEVANCE HEALTH INC 5.85% 11-01-2064 CUSIP: 036752BF9	290,000.000	289,558.65	280,571.02
** ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 CUSIP: 036752AX1	275,000.000	297,819.50	278,362.87
** ELI LILLY & CO 4.6% 08-14-2034 CUSIP: 532457CR7	170,000.000	169,945.60	163,233.49
** ELI LILLY AND COMPANY 4.7% 02-09-2034 CUSIP: 532457CL0	110,000.000	109,964.80	106,636.66
ELLINGTON FINL MTG TR 2022-1 MTG PASS THRU CTF CL A-1 2.206% 01-25-2067 CUSIP: 31573CAA3	128,320.470	128,318.26	110,477.42
** ENBRIDGE ENERGY 5.875% DUE 10-15-2025 CUSIP: 29250RAW6	25,000.000	24,913.50	25,130.19
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 CUSIP: 29273RBL2	55,000.000	58,614.55	48,712.95
** ENERGY TRANSFER L P 5.6% 09-01-2034 CUSIP: 29273VBA7	138,000.000	137,642.58	137,878.78
ENERGY TRANSFER L P 6.05% 09-01-2054 CUSIP: 29273VBB5	97,000.000	96,621.93	94,934.18
ENERGY TRANSFER L P 6.05% 12-01-2026 CUSIP: 29273VAR1	120,000.000	121,834.76	122,569.37
** ENERGY TRANSFER LP 5.25% 07-01-2029 CUSIP: 29273VAZ3	138,000.000	137,719.86	138,655.35
** ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP: 29273VAW0	727,000.000	720,424.82	702,825.46
ENERGY TRANSFER 2.9% DUE 05-15-2025 CUSIP: 29278NAP8	375,000.000	374,715.00	372,111.50
ENERGY TRANSFER 6.625% DUE 10-15-2036 CUSIP: 29273RAF6	100,000.000	76,220.00	106,352.76
** ENTERGY ARK LLC 5.15% DUE 01-15-2033 CUSIP: 29366MAD0	109,000.000	108,643.57	108,618.49

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5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
Account number WECPT

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERGY LA LLC 4.0% 03-15-2033 CUSIP: 29364WBA5	125,000.000	124,805.00	114,407.36
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 CUSIP: 29379VCH4	68,000.000	67,770.84	65,524.22
ENTERPRISE PRODS 4.95% DUE 10-15-2054 CUSIP: 29379VBF9	185,000.000	168,754.56	161,815.85
** ENTERPRISE PRODS 6.875% DUE 03-01-2033 CUSIP: 293791AF6	100,000.000	125,008.00	110,045.81
** ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 CUSIP: 29379VCG6	1,293,000.000	1,289,508.85	1,251,927.27
EOG RES INC 4.95% DUE 04-15-2050 CUSIP: 26875PAT8	175,000.000	160,615.00	155,847.11
** EOG RESOURCES INC 5.65% 12-01-2054 CUSIP: 26875PAW1	220,000.000	218,704.20	215,734.50
EQUINIX INC 1.25% DUE 07-15-2025 CUSIP: 29444UBF2	300,000.000	276,160.26	294,214.97
ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034 CUSIP: 26884ABP7	70,000.000	69,761.30	66,428.14
** ERP OPER LTD 4.5% DUE 07-01-2044 CUSIP: 26884ABB8	275,000.000	247,772.00	237,622.90
ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028 CUSIP: 29717PAY3	60,000.000	51,843.00	54,241.93
ESSEX PORTFOLIO L P SR NT 2.55% 06-15-2031 CUSIP: 29717PAZ0	48,000.000	47,696.16	40,786.68
** ESSEX PORTFOLIO L P 5.5% 04-01-2034 CUSIP: 29717PBA4	57,000.000	58,636.47	57,038.91
** ESTEE LAUDER COS 3.15% DUE 03-15-2027 CUSIP: 29736RAJ9	200,000.000	199,924.00	193,896.78
EXELON CORP 4.1% DUE 03-15-2052 CUSIP: 30161NBH3	400,000.000	319,216.15	304,550.67
** EXELON CORP 4.45% DUE 04-15-2046 CUSIP: 30161NAV3	250,000.000	243,865.00	208,310.59
** EXELON CORP 5.6% DUE 03-15-2053 CUSIP: 30161NBL4	125,000.000	122,345.75	120,491.56
EXELON GENERATION 5.75% DUE 10-01-2041 CUSIP: 30161MAJ2	75,000.000	74,698.50	73,257.23

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EXETER AUTOMOBILE RECEIVABLES SER 24-1A CL B 5.29% 08-15-2028 CUSIP: 30167PAD2	200,000.000	200,554.69	201,036.64
EXETER AUTOMOBILE 6.21% DUE 06-15-2028 CUSIP: 301989AE9	265,000.000	263,799.22	268,332.48
EXETER AUTOMOBILE 6.58% DUE 04-17-2028 CUSIP: 30168DAD8	380,000.000	379,935.74	384,947.03
** EXTRA SPACE STORAGE L P SR NT 3.5% 07-01-2026 CUSIP: 30225VAL1	365,000.000	342,767.28	358,145.78
** EXXON MOBIL CORP 2.44% DUE 08-16-2029 CUSIP: 30231GBE1	65,000.000	65,000.00	59,319.09
EXXON MOBIL CORP 3.482% DUE 03-19-2030 CUSIP: 30231GBK7	300,000.000	342,435.00	282,673.95
EXXON MOBIL CORP 4.114% DUE 03-01-2046 CUSIP: 30231GAW2	215,000.000	202,946.09	174,575.76
FED RLTY INVT TR 1.25% DUE 02-15-2026 CUSIP: 313747BB2	95,000.000	95,618.49	91,191.17
FEDEX CORP 4.55% DUE 04-01-2046 CUSIP: 31428XBG0	350,000.000	294,948.50	291,887.82
FEDEX CORP 4.75% DUE 11-15-2045 CUSIP: 31428XBE5	225,000.000	233,427.37	193,196.13
** FIFTH THIRD BANCORP SR NT FIXED TO FLTG RATE 4.055% 04-25-2028 CUSIP: 316773DE7	115,000.000	112,748.30	112,525.16
FIVE SR 23-V1 CL B FLTG RT 02-10-2056 CUSIP: 337964AF7	249,036.000	255,534.33	251,389.54
FLAGSHIP CR AUTO 1.46% DUE 09-15-2027 CUSIP: 33846QAE1	475,000.000	423,937.50	467,015.39
FLAGSHIP CR AUTO 1.49% DUE 02-15-2027 CUSIP: 33845AAB3	141,442.050	141,416.30	140,726.20
FLAGSHIP CR AUTO 4.55% DUE 04-15-2027 CUSIP: 33845PAP9	93,467.800	93,466.70	93,449.11
FLORIDA POWER & LIGHT COMPANY 5.05% DUE 04-01-2028 CUSIP: 341081GK7	315,000.000	320,453.60	318,062.97
** FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 CUSIP: 341081GM3	50,000.000	49,751.00	47,738.28
** FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 CUSIP: 341081GV3	795,000.000	794,173.20	794,861.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** FLORIDA PWR & LT CO 4.4% 05-15-2028 CUSIP: 341081GN1	115,000.000	114,924.10	113,877.32
FNDTN FIN TR 4.6% DUE 03-15-2050 CUSIP: 35040VAA7	390,650.510	390,584.38	386,387.34
FORD CR AUTO LEASE 5.05% DUE 06-15-2027 CUSIP: 345290AE0	58,000.000	57,994.35	58,369.68
FORD CR AUTO OWNER 4.61% DUE 08-15-2029 CUSIP: 34535VAD6	120,000.000	119,996.15	120,072.28
FORD CR AUTO OWNER 4.66% DUE 09-15-2030 CUSIP: 34535VAE4	81,000.000	80,988.32	81,019.28
FORD CR AUTO OWNER 5.53% DUE 09-15-2028 CUSIP: 344940AD3	215,000.000	214,953.82	217,835.51
FORD CR FLOORPLAN 4.3% DUE 09-15-2029 CUSIP: 34528QJK1	314,000.000	313,971.43	310,718.17
FORD CREDIT AUTO LEASE TRUST SER 23-B CL A3 5.91% DUE 10-15-2026 CUSIP: 34529NAD2	350,000.000	349,946.73	351,963.36
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A4 5.3% DUE 03-15-2028 REG CUSIP: 345295AE9	56,000.000	55,991.30	56,574.07
FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028 CUSIP: 344928AD8	240,000.000	239,974.97	240,427.20
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO CUSIP: 345397B93	406,000.000	349,553.62	363,562.89
** FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027 CUSIP: 345397E74	215,000.000	215,660.05	217,251.60
** FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO CUSIP: 345397B36	203,000.000	178,022.88	182,895.30
** FORD MTR CR CO LLC 5.8% 03-08-2029 CUSIP: 345397E58	557,000.000	556,875.07	557,398.07
** FORTINET INC NT 2.2% 03-15-2031 CUSIP: 34959EAB5	318,000.000	268,054.92	270,269.74
** FS KKR CAP CORP 6.125% DUE 01-15-2030 CUSIP: 302635AP2	147,000.000	146,551.98	146,914.69
GCAT 2021-NQM5 TR MTG PASS THRU CTF CL A-1 1.262% 07-25-2066 CUSIP: 36168KAA5	249,423.660	249,418.70	204,887.59
** GE HEALTHCARE HLDG LLC GTD SR NT 5.6% 11-15-2025 CUSIP: 36267VAD5	175,000.000	176,946.00	176,172.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 CUSIP: 36267VAM5	225,000.000	244,024.10	242,120.00
** GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029 CUSIP: 36266GAA5	100,000.000	99,881.00	99,073.47
GEN MTRS FINL CO 4% DUE 01-15-2025 CUSIP: 37045XAS5	25,000.000	24,275.00	24,989.51
GENERAL MLS INC 4.875% 01-30-2030 CUSIP: 370334DA9	115,000.000	114,472.15	114,272.70
** GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034 CUSIP: 37045XFA9	169,000.000	167,867.90	164,071.50
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 CUSIP: 37045XEP7	250,000.000	258,030.00	253,739.52
** GENERAL MOTORS FINL CO 4.9% 10-06-2029 CUSIP: 37045XEZ5	130,000.000	130,003.95	128,068.61
GENERAL MTRS CO FIXED 6.8% DUE 10-01-2027 CUSIP: 37045VAU4	515,000.000	513,841.25	537,802.59
GENERAL MTRS CO 5% DUE 04-01-2035 CUSIP: 37045VAH3	125,000.000	123,687.50	117,356.67
GENERAL MTRS CO 6.25% DUE 10-02-2043 CUSIP: 37045VAF7	100,000.000	101,222.00	99,209.06
** GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO CUSIP: 37045XDL7	595,000.000	559,429.05	504,272.84
** GENERAL MTRS FINL CO INC 5.8% 06-23-2028 CUSIP: 37045XEH5	300,000.000	305,784.00	305,972.70
GEORGIA POWER CO 5.25% 03-15-2034 CUSIP: 373334KW0	428,000.000	426,980.36	425,044.62
GEORGIA PWR CO 3.7% 01-30-2050 CUSIP: 373334KN0	395,000.000	322,446.13	290,465.85
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	56,000.000	49,095.76	49,442.00
** GILEAD SCIENCES 5.5% DUE 11-15-2054 CUSIP: 375558CD3	605,000.000	622,986.55	589,563.45
** GLOBAL PMTS INC 2.65% DUE 02-15-2025 CUSIP: 37940XAA0	300,000.000	308,328.00	299,061.50
GLP CAP L P / GLP 5.25% DUE 06-01-2025 CUSIP: 361841AJ8	270,000.000	269,956.80	269,937.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GM FINANCIAL SECURITIZED TERM SER 22-4 CL A3 4.82% DUE 08-16-2027 REG CUSIP: 36265QAD8	71,171.190	71,159.52	71,257.00
GM FINANCIAL SECURITIZED TERM SER 23-3 CL A3 5.45% DUE 06-16-2028 CUSIP: 36267KAD9	165,000.000	164,993.63	166,780.61
GM FINL AUTOMOBILE LEASING TR SR 23-3 CL A4 5.44% 08-20-2027 CUSIP: 379929AE2	50,000.000	49,993.35	50,430.11
GM FINL AUTOMOBILE 5.09% DUE 05-20-2027 CUSIP: 362548AE9	303,000.000	302,988.27	303,944.70
GM FINL CONSUMER AUTOMOBILE RECEIVABLES AUTO NT CL A-4 3.71% 12-16-2027 CUSIP: 36265WAE3	250,000.000	247,265.63	247,482.58
GOLDMAN SACHS BANK USA 5.283% 03-18-2027 CUSIP: 38151LAF7	169,000.000	169,000.00	169,924.00
GOLDMAN SACHS BK USA 5.414% 05-21-2027 CUSIP: 38151LAG5	278,000.000	278,000.00	280,170.28
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 CUSIP: 38141GZR8	300,000.000	292,581.00	291,784.21
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	500,000.000	412,365.00	422,707.52
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3	150,000.000	163,392.00	145,939.48
** GOLDMAN SACHS GROUP INC 4.692% 10-23-2030 CUSIP: 38141GB60	156,000.000	156,043.68	152,765.95
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 CUSIP: 38141GB78	670,000.000	669,661.08	641,630.01
** GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 CUSIP: 38141GB29	226,000.000	226,000.00	224,847.66
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 CUSIP: 38141GB37	169,000.000	169,000.00	166,061.40
GOLDMAN SACHS GROUP INC 5.798% 08-10-2026 CUSIP: 38145GAM2	445,000.000	445,172.73	447,461.88
** GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 CUSIP: 38141GA46	350,000.000	377,118.00	366,644.16
GOLDMAN SACHS 3.5% DUE 11-16-2026 CUSIP: 38145GAH3	300,000.000	281,961.00	293,298.42
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	75,000.000	91,093.50	78,995.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** GOLUB CAP PRIVATE CR FD NT 144A 5.8% 09-12-2029 CUSIP: 38179RAA3	87,000.000	86,142.00	85,308.81
GS MTG SECS TR 2015-GC32 COML MTG PASSTHRU CTF CL 3.498% 07-10-2048 CUSIP: 36250PAC9	55,456.580	52,807.23	55,108.92
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 CUSIP: 404530AD9	485,000.000	387,968.45	304,683.34
** HALEON US CAPITAL LLC 3.375% 03-24-2027 CUSIP: 36264FAK7	270,000.000	255,480.84	262,122.40
HALLIBURTON CO 4.75% DUE 08-01-2043 CUSIP: 406216BE0	100,000.000	100,058.00	87,196.95
** HCA INC SR SECD NT 3.625% 03-15-2032 CUSIP: 404119CK3	88,000.000	78,522.40	77,564.84
HCA INC SR SECD NT 4.625% 03-15-2052 CUSIP: 404119CL1	325,000.000	256,673.28	253,226.85
HCA INC 3.5% DUE 07-15-2051 BEO CUSIP: 404119CB3	720,000.000	497,938.40	466,499.34
HCA INC 4.125% 06-15-2029 CUSIP: 404119BX6	292,000.000	273,632.61	278,538.70
HCA INC 5.25% DUE 06-15-2049 CUSIP: 404119BZ1	162,000.000	163,516.84	140,479.26
HCA INC 5.45% 04-01-2031 CUSIP: 404119CT4	200,000.000	203,728.00	199,625.34
HCA INC 5.5% DUE 06-15-2047 CUSIP: 404119BV0	200,000.000	207,683.27	182,165.70
HCA INC 5.625% DUE 09-01-2028 CUSIP: 404121AJ4	160,000.000	166,204.80	162,119.02
HCA INC 5.9% 06-01-2053 CUSIP: 404119CR8	143,000.000	140,337.20	134,975.51
HEALTHCARE RLTY HLDGS L P SR NT 2.4% 03-15-2030 CUSIP: 42225UAL8	210,000.000	180,333.30	180,049.28
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 CUSIP: 42824CAY5	100,000.000	100,618.00	104,149.51
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034 CUSIP: 431282AU6	320,000.000	337,593.60	355,437.99
** HOME DEPOT INC FIXED 4.85% 06-25-2031 CUSIP: 437076DD1	55,000.000	54,610.60	54,992.59

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** HOME DEPOT INC 4.75% 06-25-2029 CUSIP: 437076DC3	83,000.000	82,464.65	83,175.59
** HOME DEPOT INC 5.3% 06-25-2054 CUSIP: 437076DF6	125,000.000	123,043.75	119,899.22
** HOME DEPOT INC 5.4% 06-25-2064 CUSIP: 437076DG4	50,000.000	49,147.00	48,003.53
HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP: 437076AS1	525,000.000	693,596.75	552,621.78
HONDA AUTO RECEIVABLES OWNER TRUST SR 24-2 CL A3 5.27% 11-20-2028 CUSIP: 437930AC4	242,000.000	241,970.60	244,924.38
HONDA AUTO RECEIVABLES 2023-1 OWNER 5.04% SER 23-1 CL A3 04-21-2027 CUSIP: 43815JAC7	156,807.410	156,778.27	157,339.02
** HONEYWELL INTERNATIONAL 4.65% 07-30-2027 CUSIP: 438516CX2	110,000.000	109,996.70	110,392.42
** HONEYWELL INTERNATIONAL 4.875% 09-01-2029 CUSIP: 438516CQ7	85,000.000	85,606.05	85,505.70
HOWMET AEROSPACE INC 4.85% 10-15-2031 CUSIP: 443201AC2	73,000.000	72,850.13	71,681.62
HUBBELL INC 3.5% DUE 02-15-2028 CUSIP: 443510AJ1	145,000.000	139,797.40	139,305.30
HUNTINGTON BANCSHARES INC 5.272% 01-15-2031 CUSIP: 446150BE3	127,000.000	127,000.00	127,177.35
HYUNDAI AUTO LEASE 4.62% DUE 04-17-2028 CUSIP: 448984AD6	265,000.000	264,993.51	265,132.50
HYUNDAI AUTO RECEIVABLES TR SER 23-B CL A3 5.7% 04-17-2028 CUSIP: 44933XAD9	64,000.000	63,997.22	64,699.33
HYUNDAI AUTO RECEIVABLES TR 2022-B NT CLA-4 3.8% 08-15-2028 CUSIP: 44918MAE0	100,000.000	98,871.09	99,209.37
HYUNDAI AUTO 1.03% DUE 12-15-2027 CUSIP: 44935FAE4	101,000.000	100,997.32	99,036.59
HYUNDAI AUTO 2.22% DUE 10-15-2026 CUSIP: 448977AD0	62,793.830	62,791.41	62,323.71
HYUNDAI AUTO 4.48% DUE 07-17-2028 CUSIP: 448979AE4	115,000.000	114,987.24	114,796.90
HYUNDAI AUTO 4.92% DUE 01-15-2031 CUSIP: 448973AE7	240,000.000	242,137.50	241,706.95

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HYUNDAI CAP AMER 4.875% DUE 11-01-2027 CUSIP: 44891ADK0	135,000.000	134,955.45	134,679.74
I/O CMO GS MTG SECS TR SER 2014-GC26 CL X-A FLTG RT 11-10-2047 CUSIP: 36250HAG8	57,399.330	2,762.60	0.57
I/O CMO GS MTG SECS TR 2015-GC30 SER 15-GC30 CL XA VAR RT 05-10-2050 REG CUSIP: 36250GAR6	3,824,968.940	90,939.73	349.22
I/O CMO MASTR ADJ RT MTGS TR 2003-2 MTG MTG PASSTHRU CTF CL 3-A-X 8-25-33 REG CUSIP: 576433DH6	702.190	3.09	1.19
I/O CMO MASTR FLTG RT SER 2003-2 CL 4AX 08-25-2033 CUSIP: 576433DL7	351.460	5.18	1.60
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6	162,357.170	8,769.36	321.43
I/O WFRBS COML MTG TR VAR RT .971% DUE 09-15-2057 CUSIP: 92890KBD6	590,292.390	25,709.34	5.90
** IDEX CORP FIXED 3% 05-01-2030 CUSIP: 45167RAG9	540,000.000	471,830.40	488,224.18
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 CUSIP: 455434BW9	345,000.000	334,522.54	339,393.47
** INGERSOLL-RAND 3.5% DUE 03-21-2026 CUSIP: 456873AE8	50,000.000	53,430.50	49,303.41
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO CUSIP: 458140BV1	48,000.000	47,048.70	30,629.88
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	120,000.000	78,902.40	71,743.94
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	1,037,000.000	925,672.55	802,313.95
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	198,000.000	169,323.66	156,564.41
** INTEL CORP 5.6% 02-21-2054 CUSIP: 458140CM0	52,000.000	51,842.44	45,685.16
INTEL CORP 5.625% 02-10-2043 CUSIP: 458140CH1	31,000.000	30,981.40	28,474.89
INTEL CORP 5.82% 02-10-2053 CUSIP: 458140CJ7	108,000.000	102,448.66	95,652.89
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	186,000.000	184,154.44	168,078.66

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERSTATE PWR & LT CO SR DEB 3.1% 11-30-2051 CUSIP: 461070AT1	315,000.000	208,247.15	201,173.46
INTUIT INC 5.5% 09-15-2053 CUSIP: 46124HAH9	108,000.000	107,468.06	105,918.93
** INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 CUSIP: 46188BAG7	78,000.000	77,106.90	73,809.50
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 CUSIP: 46188BAA0	17,000.000	12,716.68	13,796.54
** INVITATION HOMES 4.15% 04-15-2032 CUSIP: 46188BAD4	93,000.000	92,757.27	85,756.15
J P MORGAN CHASE 3.3765% DUE 01-05-2039 CUSIP: 46655AAE8	290,000.000	298,119.42	259,300.14
J P MORGAN MTG TR 2024-4 MTG PASS THRU CTF CL A-6-A 6% 10-25-2054 CUSIP: 46657WAL2	300,275.230	298,075.81	300,663.34
JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053 CUSIP: 47214BAD0	135,000.000	153,018.18	148,744.87
JBS USA LUX S A 6.5% DUE 12-01-2052 CUSIP: 46590XAX4	57,000.000	59,078.10	57,981.63
JBS USA/FOOD/FINANCE 3.0% 05-15-2032 CUSIP: 46590XAP1	155,000.000	128,129.06	129,004.90
JBS USA/FOOD/FINANCE 3.625% 01-15-2032 CUSIP: 46590XAU0	136,000.000	119,953.07	120,018.42
JBS USA/FOOD/FINANCE 3.75% 12-01-2031 CUSIP: 46590XAM8	39,000.000	34,450.26	34,591.27
JEFFERIES GROUP 6.5% DUE 01-20-2043 CUSIP: 472319AM4	75,000.000	84,846.00	79,708.17
** JOHNSON & JOHNSON 3.625% DUE 03-03-2037 CUSIP: 478160CF9	225,000.000	267,720.75	195,188.64
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 CUSIP: 478375AN8	75,000.000	67,945.50	63,458.72
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 CUSIP: 478375AS7	38,000.000	41,172.62	33,971.76
JPMBB COML MTG 3.8218% DUE 07-15-2048 CUSIP: 46644UBA5	104,000.000	103,642.50	102,393.36
** JPMORGAN CHASE & CO NT 05-01-2028 CUSIP: 46647PAF3	150,000.000	153,070.50	145,738.14

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United States - USD			
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	500,000.000	581,915.00	391,262.73
JPMORGAN CHASE & CO 4.505% 10-22-2028 CUSIP: 46647PEP7	156,000.000	156,009.88	154,620.15
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	75,000.000	70,956.75	71,974.70
** JPMORGAN CHASE & CO 4.603% 10-22-2030 CUSIP: 46647PEQ5	878,000.000	878,080.69	862,064.05
** JPMORGAN CHASE & CO 4.946% 10-22-2035 CUSIP: 46647PER3	1,044,000.000	1,046,286.90	1,005,707.26
JPMORGAN CHASE & CO 4.979% 07-22-2028 CUSIP: 46647PEL6	68,000.000	68,000.00	68,227.68
** JPMORGAN CHASE & CO 5.53% 07-22-2035 CUSIP: 46647PEK8	85,000.000	85,000.00	84,092.92
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	156,000.000	156,000.00	158,663.73
JPMORGAN CHASE & CO. 2.739% 10-15-2030 CUSIP: 46647PBE5	250,000.000	257,262.50	225,193.95
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 CUSIP: 46647PDG8	210,000.000	210,027.30	209,983.04
** JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP: 46647PDR4	325,000.000	323,838.75	325,143.03
** JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO CUSIP: 46647PDK9	450,000.000	452,608.25	459,722.43
JPMORGAN CHASE & 4.95% DUE 06-01-2045 CUSIP: 46625HLL2	150,000.000	136,668.00	136,244.92
JPMORGAN CHASE BK .76% DUE 02-26-2029 CUSIP: 46591HCD0	60,866.380	60,866.38	60,344.40
KELLANOVA 4.5% DUE 04-01-2046 CUSIP: 487836BQ0	25,000.000	24,750.75	21,070.43
** KIMCO RLTY OP LLC 4.85% 03-01-2035 CUSIP: 49447BAB9	70,000.000	69,870.50	66,683.47
** KINDER MORGAN INC 5.45% DUE 08-01-2052 CUSIP: 49456BAW1	400,000.000	356,656.00	365,594.36
** KINDER MORGAN INC 7.8% DUE 08-01-2031 CUSIP: 28368EAD8	50,000.000	61,792.50	56,321.27

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	500,000.000	518,800.00	456,624.27
KINDER MORGAN 6.95% DUE 01-15-2038 CUSIP: 494550AW6	25,000.000	27,858.25	27,111.72
** KITE RLTY GROUP L P 4.95% 12-15-2031 CUSIP: 49803XAF0	95,000.000	94,361.60	92,444.76
KITE RLTY GROUP L 4% DUE 10-01-2026 CUSIP: 49803XAA1	360,000.000	349,434.00	354,487.59
KLA CORP 3.3% 03-01-2050 CUSIP: 482480AJ9	44,000.000	42,954.78	30,441.01
** KLA CORP 4.7% 02-01-2034 CUSIP: 482480AP5	111,000.000	110,326.23	107,760.18
** KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 CUSIP: 50077LAZ9	425,000.000	376,686.35	363,827.65
** KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4	200,000.000	195,868.00	187,893.64
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	250,000.000	272,666.05	226,114.78
** KROGER CO 3.7% 08-01-2027 CUSIP: 501044DJ7	185,000.000	183,094.50	180,612.55
** KROGER CO 5.15% DUE 08-01-2043 CUSIP: 501044CT6	75,000.000	73,981.50	68,767.57
** KROGER CO 5.5% 09-15-2054 CUSIP: 501044DW8	596,000.000	597,597.73	562,064.50
KS CY SOUTHN RY CO 4.3% DUE 05-15-2043 CUSIP: 485188AN6	100,000.000	100,000.00	73,286.79
** LILLY ELI & CO 4.2% 08-14-2029 CUSIP: 532457CQ9	172,000.000	171,683.55	168,647.83
LILLY ELI & CO 5.05% 08-14-2054 CUSIP: 532457CS5	39,000.000	38,042.55	36,189.72
LILLY ELI & CO 5.1% 02-09-2064 CUSIP: 532457CN6	55,000.000	54,934.55	50,360.24
** LOCKHEED MARTIN CORP 4.8% 08-15-2034 CUSIP: 539830CD9	114,000.000	113,960.10	110,667.22
** LOCKHEED MARTIN CORP 5.2% 02-15-2055 CUSIP: 539830CB3	77,000.000	76,879.91	72,573.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LOCKHEED MARTIN CORP 5.2% 02-15-2064 CUSIP: 539830CE7	80,000.000	81,375.99	74,396.37
LOCKHEED MARTIN 4.85 DUE 09-15-2041 CUSIP: 539830AZ2	120,000.000	117,530.40	110,890.70
** LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 CUSIP: 548661EB9	62,000.000	44,300.24	42,352.37
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO CUSIP: 548661EM5	27,000.000	26,368.09	25,986.60
** LOWE'S COMPANIES INC 5.75% 07-01-2053 CUSIP: 548661ER4	280,000.000	275,363.60	274,567.95
** LOWES COS INC 4.25% 04-01-2052 CUSIP: 548661EJ2	517,000.000	424,384.82	404,275.13
** LOWES COS INC 5.85% 04-01-2063 CUSIP: 548661ES2	27,000.000	26,958.42	26,456.46
** LYONDELLBASELL 4.625% DUE 02-26-2055 CUSIP: 552081AM3	100,000.000	98,353.00	78,883.54
L3HARRIS TECHNOLOGIES INC 5.05% 06-01-2029 CUSIP: 502431AS8	531,000.000	530,891.91	530,821.66
** L3HARRIS TECHNOLOGIES INC 5.4% 01-15-2027 CUSIP: 502431AP4	130,000.000	131,277.20	131,589.33
** M & T BK CORP 4.553% 08-16-2028 CUSIP: 55261FAQ7	200,000.000	196,852.00	197,852.99
MARATHON PETE CORP 4.7% DUE 05-01-2025 REG CUSIP: 56585ABH4	1,225,000.000	1,222,611.25	1,223,628.78
** MARATHON PETE CORP 4.75% DUE 09-15-2044 CUSIP: 56585AAH5	150,000.000	144,579.00	124,606.92
MARINER FIN 5.13% DUE 09-22-2036 CUSIP: 567928AA4	150,000.000	149,981.58	149,921.13
MARRIOTT INTL INC NEW 5.45% 09-15-2026 CUSIP: 571903BM4	100,000.000	99,349.00	101,290.79
** MARRIOTT INTL 5.3% 05-15-2034 CUSIP: 571903BQ5	315,000.000	310,366.35	312,654.37
** MASTERCARD INC 4.35% 01-15-2032 CUSIP: 57636QBB9	199,000.000	198,761.20	192,422.79
MASTERCARD INC 4.55% 01-15-2035 CUSIP: 57636QBC7	171,000.000	170,616.96	163,413.16

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5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
Account number WECPT

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** MCDONALD'S CORPORATION 3.8% 04-01-2028 CUSIP: 58013MFF6	85,000.000	84,907.35	82,715.82
** MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 CUSIP: 58013MEF7	83,000.000	89,219.19	89,342.95
MCDONALDS CORP 3.7% DUE 01-30-2026 CUSIP: 58013MEY6	75,000.000	77,587.50	74,425.62
MCDONALDS CORP 6.3% DUE 10-15-2037 CUSIP: 58013MEC4	50,000.000	68,424.50	53,730.66
MEDTRONIC INC 4.375% DUE 03-15-2035 CUSIP: 585055BT2	200,000.000	198,692.60	187,927.57
MERCEDES BENZ AUTO RECEIVABLES TR 2022-1SR 22-1 CL A4 5.25% DUE 02-15-2029 BEO CUSIP: 58768PAD6	129,000.000	128,969.12	130,357.88
** MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 CUSIP: 58933YBB0	360,000.000	238,543.81	207,503.07
MERCK & CO INC NEW 2.35% DUE 06-24-2040 CUSIP: 58933YBA2	115,000.000	79,537.45	77,925.16
MERCK & CO INC NEW 3.7% DUE 02-10-2045 CUSIP: 58933YAT2	175,000.000	214,522.00	135,669.44
MERCURY GEN CORP 4.4% DUE 03-15-2027 CUSIP: 589400AB6	150,000.000	146,437.50	147,004.36
MERRILL LYNCH MTG FLTG RT 5.45149% DUE 04-25-2029 CUSIP: 59020UEU5	4,003.950	3,743.70	3,832.29
** META PLATFORMS INC 4.55% 08-15-2031 CUSIP: 30303M8T2	85,000.000	84,959.20	83,611.09
** META PLATFORMS INC 4.75% 08-15-2034 CUSIP: 30303M8U9	141,000.000	140,732.10	137,333.68
META PLATFORMS INC 5.4% 08-15-2054 CUSIP: 30303M8V7	805,000.000	797,801.80	780,071.78
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	698,000.000	694,984.64	683,354.20
** METLIFE INC SR NT 5.3% 12-15-2034 CUSIP: 59156RCN6	50,000.000	49,792.00	49,840.08
** METLIFE INC 5.25% DUE 01-15-2054 CUSIP: 59156RCD8	75,000.000	68,734.50	70,324.02
** MICRON TECHNOLOGY INC 5.375% 04-15-2028 CUSIP: 595112CA9	272,000.000	271,679.04	274,879.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MICROSOFT CORP 4.5 DUE 10-01-2040 CUSIP: 594918AJ3	100,000.000	91,178.00	96,079.91
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051 CUSIP: 59523UAU1	100,000.000	81,220.50	61,803.89
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	190,000.000	180,879.40	141,022.91
** MIDAMERICAN ENERGY CO 5.3% 02-01-2055 CUSIP: 595620AZ8	125,000.000	124,470.00	118,271.16
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 CUSIP: 605417CD4	87,000.000	86,072.58	56,564.49
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 CUSIP: 605417BZ6	37,000.000	38,899.75	30,834.99
** MOLSON COORS 4.2% DUE 07-15-2046 CUSIP: 60871RAH3	400,000.000	343,233.26	319,701.08
MONDELEZ INTL INC 1.5% DUE 05-04-2025 CUSIP: 609207AU9	75,000.000	74,598.00	74,146.57
** MONDELEZ INTL INC 4.75% 08-28-2034 CUSIP: 609207BE4	142,000.000	141,686.18	135,911.93
MORGAN STANLEY BK N A SALT LAKE CITY UTAH 4.952% 01-14-2028 CUSIP: 61690U8A1	645,000.000	645,176.55	645,871.95
MORGAN STANLEY BK N A 4.968% 07-14-2028 CUSIP: 61690U8E3	252,000.000	252,000.00	252,791.69
MORGAN STANLEY CAP 1.79% DUE 07-15-2053 CUSIP: 61692BBJ8	68,395.900	65,956.63	57,996.86
MORGAN STANLEY FIXED 5.516% 11-19-2055 CUSIP: 61747YFV2	265,000.000	265,000.00	255,946.49
MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028 CUSIP: 61747YEV3	300,000.000	312,066.00	311,074.07
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP: 6174468X0	500,000.000	471,925.00	409,053.13
** MORGAN STANLEY 3.625% DUE 01-20-2027 CUSIP: 61746BEF9	485,000.000	480,145.15	476,228.31
** MORGAN STANLEY 4.21% 04-20-2028 CUSIP: 61747YER2	100,000.000	97,268.00	98,552.11
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	704,000.000	702,737.34	688,884.93

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 4% DUE 07-23-2025 CUSIP: 6174468C6	150,000.000	162,217.50	149,383.82
** MORGAN STANLEY 5.042% 07-19-2030 CUSIP: 61747YFS9	254,000.000	254,000.00	253,094.84
** MORGAN STANLEY 5.05% DUE 01-28-2027 CUSIP: 61747YEZ4	260,000.000	261,661.40	260,910.54
MORGAN STANLEY 5.164% 04-20-2029 CUSIP: 61747YFD2	146,000.000	144,567.89	146,398.82
** MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	1,055,000.000	1,054,732.87	1,038,084.19
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	270,000.000	270,000.00	268,182.64
** MORGAN STANLEY 5.449% 07-20-2029 CUSIP: 61747YFF7	107,000.000	107,000.00	108,185.86
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	98,000.000	98,185.71	97,462.23
MORGAN STANLEY 5.831% 04-19-2035 CUSIP: 61747YFR1	1,220,000.000	1,257,530.17	1,245,459.29
MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056 CUSIP: 55361AAU8	226,261.000	233,142.78	236,289.79
MVW 2021-2 LLC TIMESHARE LN BKD NTS CL B1.83% 05-20-2039 CUSIP: 55400KAB1	171,709.910	171,309.33	161,529.18
MVW 2022-1 LLC 4.4% DUE 11-21-2039 CUSIP: 55400UAB9	158,350.920	158,333.27	155,338.34
NAVIENT PVT ED REFI LN TR 2021-C 1.06% 10-15-2069 CUSIP: 63942JAA5	554,946.440	529,454.59	494,708.78
NAVIENT PVT ED REFI LN TR 2021-E PVT ED LN BACKED NT CL A .97% 12-16-2069 CUSIP: 63942EAA6	991,510.430	971,730.77	873,042.88
NAVIENT PVT ED 5.66% DUE 10-15-2072 CUSIP: 63943CAA9	327,673.290	327,629.55	331,082.99
NAVIENT STUDENT LN TR 2021-3 NT CL A-1A 144A 1.77% 08-25-2070 CUSIP: 63942WAA6	120,958.830	120,903.64	106,986.56
NELNET STUDENT LN SER 2005-3 CL A-5 FLTGRATE 12-24-2035 CUSIP: 64031QCD1	93,597.840	92,474.40	92,824.52
NELNET STUDENT LN TR 2004-3 ASSET BKD NTCL A-5 VAR 10-27-2036 REG CUSIP: 64031QBC4	8,178.470	7,851.14	8,131.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NELNET STUDENT LN TR 2004-4 ASSET BKD NTCL A-5 FLTG 01-25-2037 REG CUSIP: 64031QBK6	52,702.390	51,790.39	52,482.85
NELNET STUDENT LN TR 2005-1 ASSET BKD NTCL A-5 FLTG 10-25-2033 REG CUSIP: 64031QBR1	138,501.780	135,684.23	137,205.94
NELNET STUDENT LN TR 2005-2 ASSET BKD CTF CL A-5 VAR RATE 03-23-2037 REG CUSIP: 64031QBX8	162,674.400	158,658.37	161,282.56
NELNET STUDENT LN TR 2005-4 ASSET BACKEDNT CL A-4L 03-22-2032 REG CUSIP: 64031QCJ8	23,384.150	22,416.82	22,605.24
NETFLIX INC 4.9% CUSIP: 64110LAZ9 08-15-2034	225,000.000	224,431.66	220,657.40
** NETFLIX INC 5.4% CUSIP: 64110LBA3 08-15-2054	93,000.000	93,864.26	90,937.29
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 CUSIP: 437076CQ3	53,000.000	40,280.00	38,461.60
NEW YORK LIFE INS 6.75% DUE 11-15-2039 CUSIP: 64952GAF5	95,000.000	98,267.80	105,359.50
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 CUSIP: 65163LAR0	78,000.000	81,839.51	77,658.83
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 CUSIP: 65339KCA6	75,000.000	74,835.75	46,906.83
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 CUSIP: 65339KCM0	315,000.000	318,833.55	315,414.10
** NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 CUSIP: 65339KCV0	175,000.000	173,888.75	167,860.50
** NEXTERA ENERGY CAP 5.38% 02-28-2053 CUSIP: 65339KCQ1	585,000.000	538,826.75	537,745.56
NIKE INC 3.875% DUE 11-01-2045 CUSIP: 654106AE3	50,000.000	49,535.00	39,460.91
NISOURCE INC 5.25% DUE 03-30-2028 CUSIP: 65473PAN5	50,000.000	49,914.50	50,434.67
NISSAN AUTO LEASE 5.61% DUE 11-15-2027 CUSIP: 65473FAE7	110,000.000	109,988.63	110,874.87
NISSAN AUTO RECEIVABLES OWNER TRUST SR 24-A CL A3 5.28% 12-15-2028 CUSIP: 65479UAD0	259,000.000	258,975.81	262,522.01
NISSAN AUTO 4.45% DUE 11-15-2029 CUSIP: 65480JAD2	76,000.000	75,998.74	75,846.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NMEF FDG 2022-B 6.07% DUE 06-15-2029 CUSIP: 62890MAB0	53,410.380	53,409.66	53,706.18
** NORDSTROM INC 5% DUE 01-15-2044 CUSIP: 655664AR1	325,000.000	245,024.47	242,973.89
** NORFOLK SOUTHERN CORP 4.55% 06-01-2053 CUSIP: 655844CP1	425,000.000	376,405.50	356,574.84
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 CUSIP: 655844BX5	47,000.000	43,147.69	36,172.94
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 CUSIP: 655844BV9	132,000.000	120,623.05	101,446.68
NORFOLK SOUTHN 4.8 DUE 08-15-2043 CUSIP: 655844BN7	29,000.000	31,693.52	25,635.53
** NORFOLK SOUTHN 4.837% DUE 10-01-2041 CUSIP: 655844BH0	223,000.000	243,962.00	203,617.41
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG CUSIP: 665772CS6	172,000.000	145,857.80	102,806.19
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 CUSIP: 665772CY3	44,000.000	43,847.03	42,356.81
NORTHN STS PWR CO 2.9% DUE 03-01-2050 CUSIP: 665772CR8	155,000.000	129,540.30	99,332.82
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP: 666807BH4	100,000.000	99,476.00	89,696.50
NSTAR ELEC CO 4.4% DUE 03-01-2044 CUSIP: 67021CAJ6	250,000.000	278,032.50	211,251.90
** NSTAR ELECTRIC COMPANY 5.4% 06-01-2034 CUSIP: 67021CAV9	84,000.000	83,876.52	84,436.84
** O REILLY AUTOMOTIVE INC NEW 5.75% 11-20-2026 CUSIP: 67103HAM9	165,000.000	166,166.47	167,847.74
OBX 2021-NQM3 TR 1.054% DUE 07-25-2061 CUSIP: 67114JAA8	247,405.980	247,402.58	199,163.97
OBX 2024-NQM6 TR 6.447% DUE 02-25-2064 CUSIP: 67118XAA3	132,471.430	133,754.75	133,788.67
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 CUSIP: 674599DF9	170,000.000	181,927.20	174,323.45
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 CUSIP: 674599DL6	365,000.000	423,896.61	368,748.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETE CORP 5.2% 08-01-2029 CUSIP: 674599EJ0	290,000.000	289,895.60	287,676.69
OCCIDENTAL PETE CORP 5.375% 01-01-2032 CUSIP: 674599EK7	483,000.000	484,598.73	473,363.09
OCCIDENTAL PETE 6.125% DUE 01-01-2031 CUSIP: 674599EF8	316,000.000	322,228.36	323,337.60
OGLETHORPE PWR 5.95% DUE 11-01-2039 CUSIP: 677050AG1	75,000.000	96,142.50	75,752.65
OHIO PWR CO CORP 4.0% 06-01-2049 CUSIP: 677415CR0	265,000.000	252,219.70	198,993.38
OHIO PWR CO 4.15% DUE 04-01-2048 CUSIP: 677415CQ2	125,000.000	124,085.00	96,006.06
OLD REP INTL CORP 3.875% DUE 08-26-2026 CUSIP: 680223AK0	765,000.000	732,324.60	752,186.19
** OLD REPUBLIC INTERNATIONAL CORP 5.75% 03-28-2034 CUSIP: 680223AM6	472,000.000	473,081.48	472,841.36
ONEMAIN FINL 5.84% DUE 09-15-2036 CUSIP: 68269HAA3	465,000.000	464,906.58	474,284.00
** ONEOK INC NEW 5.05% 11-01-2034 CUSIP: 682680CE1	27,000.000	26,960.43	25,832.59
** ONEOK INC 4.25% 09-24-2027 CUSIP: 682680CB7	255,000.000	254,908.20	251,287.55
ONEOK INC 5.7% 11-01-2054 CUSIP: 682680CF8	1,610,000.000	1,605,439.88	1,515,630.20
ONEOK INC 5.85% 11-01-2064 CUSIP: 682680CG6	21,000.000	21,400.68	19,730.46
** ORACLE CORP FIXED 3.85% DUE 04-01-2060 CUSIP: 68389XBY0	75,000.000	74,711.25	51,621.99
** ORACLE CORP 1.65% 03-25-2026 CUSIP: 68389XCC7	110,000.000	109,947.20	106,062.03
ORACLE CORP 3.6% DUE 04-01-2050 REG CUSIP: 68389XBX2	585,000.000	446,105.60	410,214.23
ORACLE CORP 3.95% DUE 03-25-2051 CUSIP: 68389XCA1	525,000.000	460,384.97	389,189.02
ORACLE CORP 4% DUE 07-15-2046 CUSIP: 68389XBJ3	94,000.000	66,898.86	72,417.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** ORACLE CORP 5.375% 09-27-2054 CUSIP: 68389XCU7	677,000.000	678,008.23	623,914.47
ORACLE CORP 5.5% 09-27-2064 CUSIP: 68389XCV5	53,000.000	52,795.95	48,582.88
ORL 2024-GLKS MTG TR 5.80436% 12-15-2039 CUSIP: 67120DAA3	459,000.000	457,851.90	459,000.00
OSHKOSH CORP FIXED 3.1% DUE 03-01-2030 CUSIP: 688225AH4	713,000.000	662,098.93	652,183.73
OTIS WORLDWIDE CORP 5.125% 11-19-2031 CUSIP: 68902VAR8	165,000.000	164,990.10	165,060.35
PA ELEC CO 3.25% DUE 03-15-2028 CUSIP: 708696BY4	70,000.000	73,151.47	66,425.37
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	754,000.000	663,999.55	653,724.86
** PAC GAS & ELEC CO 3.3% DUE 08-01-2040 CUSIP: 694308JH1	125,000.000	101,675.95	93,647.85
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 CUSIP: 694308JJ7	28,000.000	19,232.36	19,218.45
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 CUSIP: 694308JU2	42,000.000	41,900.36	34,267.63
PAC GAS & ELEC CO 6.95% 03-15-2034 CUSIP: 694308KP1	400,000.000	399,000.00	438,262.33
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 CUSIP: 694308HY6	203,000.000	176,805.95	151,808.12
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 CUSIP: 694308HH3	24,000.000	24,996.22	20,507.92
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO CUSIP: 694308KF3	150,000.000	150,199.50	151,714.62
PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033 CUSIP: 694308KM8	300,000.000	312,144.00	316,314.72
PARKER-HANNIFIN CORP 4.45% 11-21-2044 CUSIP: 70109HAN5	75,000.000	74,901.00	64,312.24
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 CUSIP: 693304BC0	87,000.000	87,045.21	54,008.33
PEPSICO INC 4.45% DUE 04-14-2046 CUSIP: 713448DD7	250,000.000	272,745.00	216,178.88

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** PFIZER INC 4.45% 05-19-2028 CUSIP: 716973AC6	225,000.000	221,672.83	223,001.29
** PFIZER INVESTMENT ENTER 4.75% 05-19-2033 CUSIP: 716973AE2	128,000.000	126,929.40	123,974.45
** PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	1,297,000.000	1,318,140.26	1,216,325.32
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 CUSIP: 716973AH5	108,000.000	105,522.48	99,299.80
PFS FING CORP 3.89% DUE 05-15-2027 CUSIP: 69335PEK7	495,000.000	477,442.97	493,652.61
PHARMACIA LLC 6.6% 12-01-2028 CUSIP: 71713UAW2	250,000.000	324,967.50	265,760.66
** PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 CUSIP: 718172CX5	67,000.000	71,105.76	68,983.57
** PHILIP MORRIS INTL INC 4.625% 11-01-2029 CUSIP: 718172DN6	180,000.000	177,911.85	177,518.23
** PHILIP MORRIS INTL INC 4.875% 02-15-2028 CUSIP: 718172CZ0	156,000.000	154,564.29	156,362.72
PHILIP MORRIS INTL INC 5.125% 02-15-2030 CUSIP: 718172DA4	800,000.000	793,424.00	803,782.09
** PHILIP MORRIS INTL INC 5.25% 09-07-2028 CUSIP: 718172DC0	65,000.000	64,474.15	65,945.52
** PHILIP MORRIS INTL INC 5.5% 09-07-2030 CUSIP: 718172DD8	76,000.000	75,110.80	77,831.04
PHILIP MORRIS INTL 2.75% DUE 02-25-2026 CUSIP: 718172BT5	125,000.000	122,290.00	122,310.06
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 CUSIP: 718172AW9	125,000.000	128,229.50	101,662.59
** PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP: 718172BL2	590,000.000	515,679.50	483,475.88
** PHILIP MORRIS INTL 4.375% DUE 11-15-2041 CUSIP: 718172AM1	50,000.000	48,577.50	42,584.06
PHILIP MORRIS INTL 5% DUE 11-17-2025 CUSIP: 718172CU1	115,000.000	114,727.45	115,446.32
** PHILLIPS 66 FIXED 1.3% DUE 02-15-2026 CUSIP: 718546AZ7	330,000.000	329,868.00	317,972.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PHILLIPS 66 4.65% DUE 11-15-2034 CUSIP: 718546AK0	270,000.000	275,040.80	251,777.79
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 CUSIP: 723787AV9	150,000.000	149,926.50	151,025.16
** PNC FINANCIAL SERVICES 4.812% 10-21-2032 CUSIP: 693475CA1	119,000.000	119,016.81	115,848.54
** PNC FINL SERVICES FIXED 5.354% DUE 12-02-2028 CUSIP: 693475BK0	190,000.000	193,832.30	192,688.37
** PPL CAPITAL FUNDING INC 5.25% 09-01-2034 CUSIP: 69352PAT0	103,000.000	102,389.27	101,444.73
** PRAXAIR INC NT 2% 08-10-2050 CUSIP: 74005PBS2	125,000.000	65,286.25	65,173.49
** PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000 CUSIP: 740816AM5	100,000.000	99,830.00	71,786.75
PRIN FINL GROUP FIXED 5.5% 03-15-2053 CUSIP: 74251VAU6	205,000.000	202,192.80	196,038.60
** PROLOGIS L P 5.25% 03-15-2054 CUSIP: 74340XCK5	95,000.000	93,309.00	88,749.01
** PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 CUSIP: 744533BP4	49,000.000	48,792.24	31,104.85
PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 CUSIP: 744533BR0	375,000.000	374,936.25	363,912.65
** PUBLIC SERVICE ENTERPRISE 5.45% 04-01-2034 CUSIP: 744573AZ9	94,000.000	93,634.71	93,804.26
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 CUSIP: 830867AB3	179,000.000	191,465.64	176,580.63
PVTPL ALLY BANK AUTO CREDIT-LINKED NOTES SR 24-B CL C 0.0% 09-15-2032 CUSIP: 02007G4D2	240,666.570	240,666.57	240,843.46
PVTPL AMERICAN CR ACCEP RECEIVABLES TR SR 23-4 CL B 6.63% 02-14-2028 CUSIP: 02530CAC2	150,000.000	149,995.76	151,214.37
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 CUSIP: 030288AC8	34,000.000	33,906.16	28,829.03
PVTPL AQUA FIN TR 2021-A SR 21-A CL A 1.54% DUE 07-17-2046 BEO CUSIP: 03842VAA5	162,621.230	162,599.87	148,997.18
** PVTPL AVIATION CAPITAL GROUP 1.95% DUE 09-20-2026 BEO CUSIP: 05369AAL5	185,000.000	184,535.65	175,630.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SER 21-2A CL B 1.9% DUE 02-20-2028 CUSIP: 05377RES9	289,000.000	288,869.43	271,073.94
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 23-3A CL A 5.24% DUE 02-22-2028 CUSIP: 05377RGU2	200,000.000	199,953.12	202,318.18
PVTPL AXIS EQUIPMENT FINANCE RECEIVABLES 22-2A CL A2 5.3% DUE 06-21-2028 CUSIP: 03236XAB3	53,740.020	53,731.50	53,967.96
PVTPL BEACON CONTAINER FIN II LLC SR 2021-1 CL A 2.25% 10-22-2046 CUSIP: 07359BAA5	209,100.000	209,009.01	188,901.23
** PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	105,000.000	101,447.85	97,978.08
PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034 CUSIP: 09261HBV8	64,000.000	62,526.72	62,524.09
PVTPL BLUE STREAM ISSUER LLC SR 24-1A CL A2 5.408% 11-20-2054 CUSIP: 09606BAG9	230,000.000	230,000.00	230,351.97
PVTPL BOF-VII AL FDG TR SER 23-CAR3 CL A2 6.291% 07-26-2032 CUSIP: 097093AB4	407,365.410	407,359.91	413,975.08
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO CUSIP: 11135FBQ3	960,000.000	781,080.60	773,584.67
PVTPL BROADCOM INC NT 4.926% 05-15-2037 CUSIP: 11135FBV2	78,000.000	77,594.35	74,228.73
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO CUSIP: 11135FBH3	85,000.000	84,814.61	73,315.76
PVTPL BROADCOM INC 3.419% DUE 04-15-2033 BEO CUSIP: 11135FBK6	585,000.000	513,594.90	512,199.80
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039 CUSIP: 05611VAA9	125,389.210	125,075.71	125,898.60
PVTPL BX TR 2024-VLT4 CL C FLTG 07-15-2029 CUSIP: 05612TAE5	493,000.000	491,767.50	494,540.63
PVTPL CAMB COML MTG SR 2019-LIFE CL B FLTG RT 12-09-2020 CUSIP: 12482HAG9	571,000.000	562,791.88	571,000.00
** PVTPL CARGILL INC 3.625% 04-22-2027 CUSIP: 141781BV5	75,000.000	74,603.25	73,440.96
PVTPL CG AVE STUD LNS 2018-A LLC AST BACKED NT CL A-2 144A 4.39 CUSIP: 19423DAB6	30,063.320	30,049.87	28,914.95
PVTPL CHASE AUTO OWNER TR 2022-A SER 22-AA CL A4 3.99% DUE 03-27-2028 CUSIP: 16144JAD3	77,000.000	76,995.63	76,366.32

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CLOUD CAPITAL SER 24-1A CL A2 5.781%11-22-2049 CUSIP: 102104AA4	269,000.000	269,000.00	268,065.31
PVTPL CLOUD CAPITAL SR 24-2A CL A2 5.923%11-22-2049 CUSIP: 102104AC0	174,000.000	174,000.00	172,742.36
PVTPL CMO ANGEL OAK MTG TR SER 19-6 CL A1 FLTG 11-25-2059 CUSIP: 03464VAA2	45,801.510	45,801.37	44,880.96
PVTPL CMO BUNKER HILL LN DEPOS TR 2019-2MTG BACKED NT CL A-1 144A VAR 07-25-2049 CUSIP: 12061RAA9	36,268.830	36,574.87	35,095.46
PVTPL CMO BX TRUST SR 24-XL4 CL B FLTG RT 02-15-2039 CUSIP: 05611VAC5	247,862.400	247,242.74	247,862.40
PVTPL CMO CONNECTICUT AVE SECS TR 2022-R03 NT CL 1M-2 FLTG 03-25-2042 CUSIP: 20753XAB0	620,000.000	620,000.00	651,000.00
PVTPL CMO GCAT 2019-NQM3 TR 0.0% DUE 12-31-2059 CUSIP: 36167VAA2	77,332.950	77,331.18	74,487.68
PVTPL CMO HILTON USA TR SER 2016-HHV CL A 3.719% 144A DUE 11-05-2038 CUSIP: 43300LAA8	566,000.000	628,282.11	550,222.47
PVTPL CMO J P MORGAN MORTGAGE TRUST SR 24-2 CL A6A FLTG RT 08-25-2054 CUSIP: 46657TAL9	211,968.830	210,580.58	211,953.21
PVTPL CMO LV TR 2024-SHOW LV 2024-SHOW AVAR 10/10/2029 VAR RT DUE 10-10-2041 BEO CUSIP: 50245XAA5	439,000.000	438,999.87	432,143.87
PVTPL CMO MFA 2020-NQM1 TR SR 21-NQM2 CLA1 VAR RT DUE 11-25-2064 BEO CUSIP: 55283WAA9	38,702.280	38,701.83	33,840.47
PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 19-NQM5 CLS A1 VAR RT 11-25-2059 CUSIP: 64830PAA4	124,463.300	124,463.30	116,082.12
PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3	14,291.660	14,291.65	13,400.55
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM14 CL A1 4.944% 09-25-2064 CUSIP: 67119XAC8	342,523.240	342,522.96	337,696.92
PVTPL CMO STARWOOD MORTGAGE RESIDENTIAL SR 21-3 CL A1 FLTG RT 06-25-2056 CUSIP: 85573JAA4	284,789.800	284,785.20	244,583.97
PVTPL CMO TOWD POINT MORTGAGE TRUST SER 24-CES2 CL A1A VAR RT 02-25-2064 CUSIP: 89182JAA9	400,645.650	400,639.52	403,582.90
PVTPL CMO TOWD PT MTG TR 2022-4 TPMT 2022-4 A1 VAR RT DUE 09-25-2062 BEO CUSIP: 89180YAA8	774,597.770	735,770.20	727,320.04
PVTPL CMO VERUS SECURITIZATION SER 21-3 CLS A1 VAR RT 11-25-2031 CUSIP: 92539LAA8	437,605.120	437,601.76	367,307.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CMO VERUS SECURITIZATION TR SR 19-INV3 CL A1 FLTG 11-25-2059 CUSIP: 92537MAA8	64,509.990	64,509.48	63,594.83
PVTPL CMO VERUS SECURITIZATION TR 2021-6SR 21-6 CL A1 VAR RT DUE 10-25-2066 BEO CUSIP: 92538MAA7	532,187.220	532,177.32	447,888.60
PVTPL CMO VERUS SECURITIZATION TRUST SR 21-A CLS A1 VAR RT DUE 07-25-2066 CUSIP: 92538HAA8	84,783.040	84,781.53	70,800.18
PVTPL CNO GLOBAL FDG 1.65% 01-06-2025 CUSIP: 18977W2B5	150,000.000	149,904.00	149,943.97
PVTPL COLLEGE AVE STUDENT LNS SER 2017-A LLC CL A-1 FLTG RT DUE 11-26-2046 CUSIP: 194204AA1	19,535.340	19,535.34	19,705.72
PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP: 19421UAB0	48,759.480	50,648.91	45,772.20
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP: 224044BV8	175,000.000	215,573.75	205,077.85
PVTPL CREDIT ACCEP AUTO LN TR 2020-2 SER2A CL A 1.37% DUE 07-16-2029 BEO CUSIP: 22535MAA7	0.000	0.00	0.00
PVTPL CROCKETT PARTNERS EQUIP CO IIA LLC SR 24-1C CL A 6.05% 01-20-2031 CUSIP: 22689LAA3	277,405.030	277,371.11	279,448.03
PVTPL CYRUSONE DATA CTRS ISSUER I LLC SR23-2A CL A2 5.56% 11-20-2048 CUSIP: 23284BAE4	181,000.000	167,836.87	180,930.46
PVTPL DT AUTO OWNER TRUST SER 23-3A CL A6.57% 08-16-2027 CUSIP: 23345WAA3	29,567.380	29,566.48	29,673.25
PVTPL ELARA HGV TIMESHARE ISSUER SR 21-A CL A 1.36 DUE 08-27-2035 REG CUSIP: 28416LAA0	116,819.060	104,712.78	109,369.98
PVTPL EQUIPMENT SHARE SR 24-2M CL A 5.7% 12-20-2032 CUSIP: 69121NAA6	401,000.000	400,907.93	401,321.32
PVTPL FORD CREDIT FLOORPLAN MASTER OWNER TRUST SER 24-4 CL A 4.4% 09-15-2031 CUSIP: 34528QJQ8	195,000.000	194,936.29	191,498.33
PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035 CUSIP: 350930AD5	1,340,000.000	1,351,716.60	1,349,183.27
PVTPL GENERAL MOTORS CO SER 24-4A CL A1 4.73% 11-15-2029 CUSIP: 361886DQ4	187,000.000	186,948.91	187,087.42
PVTPL GM FINL REVOLVING RECEIVABLES TR SER 24-2 CL A 4.52% 03-11-2037 CUSIP: 379925AA8	141,000.000	140,942.51	139,321.78
PVTPL GM FINL REVOLVING RECEIVABLES TR SR 24-1 CL A 4.9% 12-11-2036 CUSIP: 36269KAA3	82,000.000	81,975.07	82,687.49

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL GRAY OAK PIPELINE LLC 2.6% DUE 10-15-2025/09-15-2020 BEO CUSIP: 38937LAC5	200,000.000	206,822.00	196,403.41
PVTPL HILTON GRAND VACATIONS SR 18-AA CL A 3.54% 02-25-2032 CUSIP: 43284BAA0	11,844.540	11,844.24	11,778.97
PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SER 23-A 5.05% DUE 01-15-2026 CUSIP: 44933VAD3	94,879.030	94,865.80	94,921.95
PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SR 23-C CL A4 5.84% 09-15-2027 CUSIP: 44935VAE9	100,000.000	99,988.02	101,402.61
PVTPL HYUNDAI CAP AMER 1.3% 01-08-2026 CUSIP: 44891ABS5	41,000.000	40,887.84	39,557.97
** PVTPL HYUNDAI CAPITAL AMERICA 4.55% 09-26-2029 CUSIP: 44891ADG9	156,000.000	155,962.30	151,437.19
PVTPL IMPACT FDG 2010-1 CL A-1 5.314 DUE01-25-2051 CUSIP: 45257HAA5	17,732.810	19,445.04	17,616.66
PVTPL J P MORGAN SER 2023-HE3 CL A-1 FLTG 05-20-2054 CUSIP: 465985AA7	160,248.530	160,248.53	160,586.81
** PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 CUSIP: 476556DE2	211,000.000	210,257.28	206,036.72
** PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO CUSIP: 476556DD4	79,000.000	79,223.82	67,127.34
PVTPL JP MORGAN MORTGAGE TRUST SER 24-HE1 A1 FLTG 08-25-2054 CUSIP: 46658AAA3	317,989.710	317,989.71	319,792.78
PVTPL KUBOTA CR OWNER TR 2024-1 NT CL A-3 144A 5.19% DUE 07-17-2028 BEO CUSIP: 50117BAC4	465,000.000	464,981.82	470,123.51
PVTPL METRONET INFRASTRUCTURE ISSUER LLC SER 24-1A CL A2 6.23% 04-20-2054 CUSIP: 59170JAG3	299,000.000	298,956.73	304,976.56
PVTPL METROPOLITAN EDISON CO 4.3% DUE 01-15-2029 BEO CUSIP: 591894CC2	85,000.000	91,673.93	82,767.47
PVTPL METROPOLITAN EDISON CO 5.2% 04-01-2028 CUSIP: 591894CE8	56,000.000	55,922.16	56,261.94
PVTPL METROPOLITAN LIFE GLOBAL FDG I 5.05% DUE 01-06-2028 BEO CUSIP: 592179KF1	70,000.000	71,225.00	70,401.00
PVTPL MVW OWNER TRUST SER 24-2A CL A 4.43% 03-20-2042 CUSIP: 55389QAA5	408,769.430	408,716.00	400,200.56
PVTPL MVW 2021-2 LLC 20/05/2039 1.43% DUE 05-20-2039 BEO CUSIP: 55400KAA3	210,353.000	210,295.79	197,308.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL MVW 2022-2 LLC SER 22-2A CL A 6.11% DUE 10-21-2041 BEO CUSIP: 55400VAA9	76,730.930	76,718.67	77,922.20
PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP: 62847RAA5	367,280.570	367,260.44	368,631.98
PVTPL NAVIENT PRIVATE ED LN TR SER-19-D CL-A2A 3.01% 12-15-2059 BEO CUSIP: 63941CAB9	98,267.810	98,224.13	94,468.56
PVTPL NAVIENT PRIVATE ED LN TR 2018-D SER 18-DA CL A2A 4.0% 12-15-2059 CUSIP: 63940UAB0	62,163.910	61,945.55	61,020.52
PVTPL NAVIENT PRIVATE ED REFI LN TR 2019-FA CL A2 2.6% DUE 08-15-2068 CUSIP: 63935CAB7	69,956.940	69,931.62	66,427.31
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	492,284.370	468,833.10	441,074.79
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO CUSIP: 63942KAA2	204,717.450	195,354.69	180,698.57
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-F SR 21-FA CL A 1.11% 02-18-2070 CUSIP: 63942GAA1	125,781.120	125,758.10	109,815.19
PVTPL NAVIENT PRIVATE ED REFI LN TR SE 19-A CL A2A 3.42% 01-15-2043 CUSIP: 63941BAB1	31,073.090	31,059.30	30,669.85
PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068 CUSIP: 63940YAB2	33,213.390	33,395.29	32,400.92
PVTPL NAVIENT PVT ED LN PVT ED LN BACKEDNT A-2B 144A VAR RTDUE 12-15-2045 BEO CUSIP: 63939NAC7	9,491.830	9,859.64	9,539.59
PVTPL NAVIENT PVT ED LN TR 2014-A NT CL A-3 FLTG 144A VAR RT DUE 10-15-2031 BEO CUSIP: 63939CAD9	17,646.440	17,955.27	17,674.19
PVTPL NAVIENT PVT ED REFI LN TR 2020-G SER 20-GA CL A 1.17% DUE 09-16-2069 BEO CUSIP: 63941UAA1	63,491.170	63,479.28	58,183.28
PVTPL NAVIENT STUDENT LN TR 2014-1 SR 22-A CL A 2.23% 07-15-2070 CUSIP: 63942MAA8	93,370.840	93,369.03	83,724.90
** PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 4.85% DUE 01-09-2028 CUSIP: 64952WEY5	100,000.000	99,943.00	100,298.92
** PVTPL NEW YORK LIFE GLOBAL FDG 5.0% 06-06-2029 CUSIP: 64952WFG3	110,000.000	110,167.20	110,801.41
** PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 CUSIP: 64952GAT5	350,000.000	318,385.45	254,848.90
PVTPL NT CL A-2B FLTG 144A VAR RT DUE 09-15-2034/02-18-2025 BEO CUSIP: 78449KAC4	1,713.870	1,713.87	1,714.23

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 CUSIP: 68233JCT9	37,000.000	36,984.46	35,978.13
PVTPL PENFED AUTO RECEIVABLES OWNER TRUST SER 22-A CL A3 4.7% DUE 04-15-2026 CUSIP: 706874AC8	12,167.660	12,165.76	12,160.86
PVTPL PENFED AUTO RECEIVABLES OWNER TRUST SER 22-A CL A4 4.73% 12-15-2028 CUSIP: 706874AD6	56,000.000	55,989.35	55,825.02
PVTPL PENNSYLVANIA ELEC CO 5.15% 03-30-2026 CUSIP: 708696CA5	54,000.000	53,870.94	54,139.02
PVTPL PFS FING CORP SR 24-D CL A 5.34% 04-16-2029 CUSIP: 69335PFJ9	178,000.000	177,970.11	180,594.35
** PVTPL PINE STREET TRUST III 6.223% 05-15-2054 CUSIP: 72284KAB7	160,000.000	160,592.90	161,698.07
** PVTPL PROTECTIVE LIFE GLOBAL FDG 5.209% 04-14-2026 CUSIP: 74368CBS2	110,000.000	110,558.80	110,584.74
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP: 74970WAA8	496,000.000	496,000.00	494,557.73
PVTPL SBA TOWER TR 2020-1C SECD TOWER REV SECS 144A 1.884% DUE 07-15-2050 CUSIP: 78403DAP5	308,000.000	315,022.40	298,431.36
PVTPL SBNA AUTO LEASE TR SR 24-C CL A3 4.56% 02-22-2028 CUSIP: 78398DAC1	107,000.000	106,990.71	106,953.79
PVTPL SBNA AUTO RECEIVABLES TRUST SER 24-A CL A3 5.32% 12-15-2028 CUSIP: 78437PAC7	78,000.000	77,988.70	78,389.05
PVTPL SBNA AUTO RECEIVABLES TRUST SER 24-A CL A4 5.21% 04-16-2029 CUSIP: 78437PAD5	33,000.000	32,992.67	33,228.01
PVTPL SFS AUTO RECEIVABLES SECURITIZATION SR 24-1A CL A4 4.94% 01-21-2031 CUSIP: 78435VAD4	29,000.000	28,991.34	29,095.68
PVTPL SFS AUTO RECEIVABLES SECURITIZATION SER 24-1A CL A3 4.95% 05-21-2029 CUSIP: 78435VAC6	172,000.000	171,988.97	172,649.04
PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SR 21-B CL AFX 1.14% 02-15-2047 CUSIP: 83405NAA4	95,339.720	95,327.74	82,049.94
** PVTPL SOLVENTUM CORP 5.6% 03-23-2034 CUSIP: 83444MAG6	0.000	0.00	0.00
** 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	380,000.000	364,609.92	383,395.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL SUBWAY FDG LLC ISSUER SR SECD NT CL A-2-I 6.028% 07-30-2054 CUSIP: 864300AA6	323,000.000	323,000.00	326,899.48
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2	79,776.090	79,765.87	79,861.86
PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP: 87267RAA3	173,000.000	172,977.93	174,192.26
PVTPL T-MOBILE US TRUST SR 24-2A CL A 4.76% 05-15-2029 CUSIP: 87268CAA5	132,000.000	131,974.77	131,027.36
PVTPL TACO BELL FDG LLC 2021-1 SR SECD NT CL A-2-I 1.946% 08-25-2051 CUSIP: 87342RAG9	469,635.000	469,635.00	438,537.79
PVTPL TOWD PT MTG TR 2017-2 ASSET BACKED SECS CL A2 VAR RT 04-25-2057 CUSIP: 89173HAB2	76,353.850	73,257.95	75,708.03
PVTPL TOYOTA AUTO LN EXTD NT TR SER 24-1A CLS A 5.16% 11-25-2036 CUSIP: 89231JAA0	186,000.000	185,942.41	188,863.01
PVTPL TRAFIGURA SECURITISATION FINAN SR 24-1A CL A2 5.89% 11-15-2027 CUSIP: 892725AX0	471,000.000	470,974.80	479,469.52
PVTPL VERIZON MASTER TR SR 24-7 CL A 4.35% 08-20-2032 CUSIP: 92348KDJ9	275,000.000	274,923.58	269,357.03
PVTPL VISTRA OPERATIONS CO LLC 5.05% 12-30-2026 CUSIP: 92840VAT9	140,000.000	140,162.40	140,182.75
PVTPL VOLOFIN FIN DESIGNATED ACTIVITY COMP SER 24-1A CL A 5.935% 06-15-2037 CUSIP: 92873RAA9	374,203.240	374,202.83	374,647.05
PVTPL WINGSPIRE EQUIP FIN SR 24-1A CL A2 4.99% 09-20-2032 CUSIP: 97415AAB8	150,000.000	149,983.18	150,233.28
PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054 CUSIP: 98979QAA1	284,000.000	283,920.82	291,023.35
** QUALCOMM INC 3.45% DUE 05-20-2025 CUSIP: 747525AF0	75,000.000	75,633.75	74,694.08
** QUANTA SVCS INC 4.75% 08-09-2027 CUSIP: 74762EAK8	80,000.000	79,854.40	79,884.16
** QUEST DIAGNOSTICS INC 3.5% 03-30-2025 CUSIP: 74834LAX8	100,000.000	99,956.00	99,655.73
** QUEST DIAGNOSTICS INC 4.6% 12-15-2027 CUSIP: 74834LBE9	35,000.000	34,992.30	34,944.63
REALTY INCOME CORP 2.1% 03-15-2028 CUSIP: 756109CA0	53,000.000	47,220.35	48,705.67

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** REALTY INCOME CORP 2.85% DUE 12-15-2032 CUSIP: 756109BL7	68,000.000	71,367.62	57,377.92
** REALTY INCOME CORP 3.4% 01-15-2030 CUSIP: 756109CC6	57,000.000	52,674.27	52,963.45
REALTY INCOME CORP 3% DUE 01-15-2027 CUSIP: 756109AS3	300,000.000	290,949.00	290,172.95
** REALTY INCOME CORP 4.9% DUE 07-15-2033 CUSIP: 756109BT0	80,000.000	78,322.27	77,558.11
** REALTY INCOME CORP 5.125% 02-15-2034 CUSIP: 756109CG7	50,000.000	49,037.67	49,002.80
REGENCY CENTERS CORP 5.25% 01-15-2034 CUSIP: 75884RBB8	111,000.000	110,012.77	109,416.76
** REGENCY CTRS L P 2.95% DUE 09-15-2029 CUSIP: 75884RAZ6	128,000.000	126,594.76	117,292.45
REGENCY CTRS L P 3.9% 11-01-2025 CUSIP: 75884RAU7	320,000.000	352,009.60	316,864.40
** REGENCY CTRS L P 4.4% DUE 02-01-2047 CUSIP: 75884RAW3	95,000.000	87,345.45	78,280.97
REGENCY CTRS L P 4.65% DUE 03-15-2049 CUSIP: 75884RAY9	100,000.000	101,056.77	84,677.54
RELIANCE STL & 2.15% DUE 08-15-2030 CUSIP: 759509AG7	416,000.000	356,557.76	355,236.27
** REPUBLIC SERVICES INC 5.0% 11-15-2029 CUSIP: 760759BJ8	111,000.000	110,783.55	111,574.88
REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031 CUSIP: 76169XAB0	350,000.000	289,548.00	284,549.10
RTX CORP 4.875% 10-15-2040 CUSIP: 75513ECA7	55,000.000	51,976.10	50,685.84
** RTX CORPORATION 2.82% 09-01-2051 CUSIP: 75513ECL3	595,000.000	391,206.55	361,503.94
** RTX CORPORATION 4.125% 11-16-2028 CUSIP: 913017CY3	50,000.000	49,357.50	48,661.45
** RTX CORPORATION 4.625% 11-16-2048 CUSIP: 913017CX5	75,000.000	74,762.25	63,810.57
** RTX CORPORATION 5.375% 02-27-2053 CUSIP: 75513ECS8	175,000.000	176,898.75	166,431.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** RTX CORPORATION 5.7% DUE 04-15-2040 CUSIP: 913017BS7	100,000.000	107,414.00	101,580.16
** RTX CORPORATION 6.4% 03-15-2054 CUSIP: 75513ECX7	212,000.000	211,613.94	230,949.32
** SALESFORCE COM INC 3.7% DUE 04-11-2028 CUSIP: 79466LAF1	145,000.000	142,482.80	141,182.82
SANTANDER DR AUTO FIXED 3.44% DUE 09-15-2027 CUSIP: 80286MAD0	183,095.250	177,244.79	182,390.61
SANTANDER DR AUTO RECEIVABLES TR SER 19-2 CL D 3.61% 07-15-2025 REG CUSIP: 80286GAG6	0.000	0.00	0.00
SANTANDER DR AUTO RECEIVABLES TR SER 24-4 CL B 4.93% 09-17-2029 CUSIP: 802919AD2	175,000.000	175,437.50	175,489.63
SANTANDER DR AUTO RECEIVABLES TR 5.75% 04-15-2027 CUSIP: 80287FAC6	14,662.710	14,661.53	14,674.71
SANTANDER DR AUTO 5.63% DUE 01-16-2029 CUSIP: 80287LAC3	127,000.000	126,986.80	128,582.99
SANTANDER DR AUTO 6.16% DUE 12-17-2029 CUSIP: 80286PAD3	350,000.000	349,912.46	357,878.96
SANTANDER DRIVE AUTO REC TR SER 24-4 CLS A3 4.85% 01-16-2029 CUSIP: 802919AC4	124,000.000	123,986.45	124,335.57
** SANTANDER HLDGS USA INC 6.124% 05-31-2027 CUSIP: 80282KBK1	160,000.000	160,000.00	162,360.89
** SANTANDER HLDGS USA INC 6.342% 05-31-2035 CUSIP: 80282KBL9	776,000.000	776,540.01	788,816.04
SBA TOWER TR 2.328% DUE 07-15-2052 CUSIP: 78403DAR1	86,000.000	88,597.20	78,437.99
SBNA AUTO LEASE TR 4.42% DUE 03-20-2029 CUSIP: 78398DAD9	72,000.000	71,985.54	71,586.80
SEMPRA 6.55% 04-01-2055 CUSIP: 816851BV0	25,000.000	25,000.00	24,809.90
SEQUOIA MTG TR FOR FLTG RT 5.38406% DUE 09-20-2033 CUSIP: 81743PCK0	7,125.060	6,938.02	6,957.04
SFS AUTO 5.33% DUE 11-20-2029 CUSIP: 78397XAC8	109,000.000	108,980.65	110,068.64
SHELL INTL FIN B V 3.625% DUE 08-21-2042 CUSIP: 822582AT9	95,000.000	77,290.10	74,035.65

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 CUSIP: 824348AX4	275,000.000	257,508.49	231,551.37
SIERRA TIMESHARE 2020-2 RECEIVABLES VACATION TIMESHARE LN 3.51% 07-20-2037 CUSIP: 826525AC1	92,159.650	95,104.44	91,361.85
SIERRA TIMESHARE 2021-2 RECEIVABLES 1.35% 09-20-2038 CUSIP: 82652RAA7	174,266.410	163,983.23	168,118.08
SIERRA TIMESHARE 2024-1 RECEIVABLES 5.15% 01-20-2043 CUSIP: 826935AA6	280,617.260	280,540.31	280,289.58
SIERRA TIMESHARE 2024-2 RECEIVABLES VACATION TIMESHARE LN 5.29% 06-20-2041 CUSIP: 82650DAB8	294,413.030	294,368.29	293,736.82
SIERRA TIMESHARE 4.73% DUE 06-20-2040 CUSIP: 82650TAA5	113,271.590	113,264.68	112,458.21
SIERRA TIMESHARE 5.8% DUE 04-20-2040 CUSIP: 82650BAA4	203,746.130	203,743.43	204,423.30
SIERRA TIMESHARE 6.1% DUE 09-20-2040 CUSIP: 826944AA8	162,828.060	162,823.63	165,397.60
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT 144A CL 1.07% 01-15-2053 CUSIP: 78448YAH4	174,143.410	172,678.48	154,470.69
SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046 CUSIP: 83390UAF4	52,969.690	52,961.24	48,934.39
SOLVENTUM CORP 5.6% 03-23-2034 CUSIP: 83444MAR2	450,000.000	448,096.89	448,096.89
SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAT8	380,000.000	371,266.74	371,266.74
SOTHEBYS ARTFI MASTER TR 6.43% 12-22-2031 CUSIP: 83589CAA6	371,000.000	370,962.75	375,884.22
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 CUSIP: 842400GK3	55,000.000	54,404.74	42,865.74
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 CUSIP: 842400FZ1	100,000.000	108,395.60	86,758.50
SOUTHERN CALIF EDISON 4.875% 02-01-2027 CUSIP: 842400JA2	145,000.000	144,971.00	145,457.63
SOUTHERN CO 4.4% DUE 07-01-2046 CUSIP: 842587CX3	325,000.000	294,914.75	268,998.85
SOUTHERN CO 4.85% 03-15-2035 CUSIP: 842587EA1	175,000.000	174,741.00	167,006.83

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United States - USD			
** SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026 CUSIP: 843646AW0	300,000.000	266,250.00	288,155.90
** SOUTHERN PWR CO 4.15% DUE 12-01-2025 CUSIP: 843646AM2	75,000.000	74,834.25	74,641.61
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 CUSIP: 842400FW8	100,000.000	99,403.00	78,910.35
SOUTHN CAL EDISON 4% DUE 04-01-2047 CUSIP: 842400GG2	425,000.000	391,723.50	327,445.30
** SOUTHWESTERN ELEC PWR CO 2.75% 10-01-2026 CUSIP: 845437BP6	15,000.000	14,984.40	14,466.88
** STARBUCKS CORP 2.45% DUE 06-15-2026 CUSIP: 855244AK5	50,000.000	49,884.00	48,488.70
STARWOOD MTG 1.92% DUE 11-25-2066 CUSIP: 85573RAA6	422,457.580	422,456.65	364,520.48
STATE STR CORP FLTGT RT 4.53% DUE 02-20-2029 CUSIP: 857477CN1	60,000.000	60,000.00	59,322.14
** STEEL DYNAMICS INC SR NT 5.375% 08-15-2034 CUSIP: 858119BQ2	396,000.000	391,671.72	393,243.74
** STORE CAP CORP 2.75% DUE 11-18-2030 CUSIP: 862121AC4	83,000.000	82,613.58	71,620.29
STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031 CUSIP: 862121AD2	32,000.000	31,960.64	26,336.93
STRUCTURED AST SECS CORP 2003-37A MTG PASSTHRU CTF CL 3-A7 4.52 12-25-33 REG CUSIP: 86359BBZ3	3,467.350	2,628.24	3,338.14
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032 CUSIP: 866677AH0	121,000.000	119,467.56	110,422.19
SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029 CUSIP: 87166PAK7	270,000.000	269,966.07	273,732.99
SYNCHRONY FINL 4.5% DUE 07-23-2025 CUSIP: 87165BAG8	20,000.000	19,926.80	19,920.20
SYSCO CORP FIXED 6.6% DUE 04-01-2050 CUSIP: 871829BN6	115,000.000	123,732.05	126,235.24
** SYSCO CORP 3.25% DUE 07-15-2027 CUSIP: 871829BF3	105,000.000	100,271.05	101,279.89
SYSCO CORP 3.3% DUE 02-15-2050 CUSIP: 871829BJ5	310,000.000	225,917.50	208,800.27

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United States - USD			
** T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	450,000.000	446,328.00	436,518.21
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	465,000.000	359,949.60	307,203.96
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9	405,000.000	399,722.85	348,592.51
T-MOBILE USA INC 3.375% 04-15-2029 CUSIP: 87264ABV6	590,000.000	513,341.30	550,681.99
** T-MOBILE USA INC 3.5% 04-15-2025 CUSIP: 87264ABB0	260,000.000	281,933.60	258,826.80
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	150,000.000	174,135.69	123,161.29
T-MOBILE USA INC 4.8% DUE 07-15-2028 CUSIP: 87264ADA0	175,000.000	174,386.17	174,028.89
T-MOBILE USA INC 5.25% 06-15-2055 CUSIP: 87264ADN2	264,000.000	265,375.44	240,135.93
** TAMPA ELEC CO 4.9% 03-01-2029 CUSIP: 875127BM3	348,000.000	347,763.36	347,753.71
TAPESTRY INC 5.1% 03-11-2030 CUSIP: 876030AK3	90,000.000	89,496.90	88,974.48
TAPESTRY INC 5.5% 03-11-2035 CUSIP: 876030AL1	30,000.000	29,959.20	29,170.77
TCO COML MTG TR 2024-DPM COML MTG PASS THRU CTF CL A 5.55477% 12-15-2039 CUSIP: 87231EAA5	275,000.000	274,312.50	275,045.10
TEXAS INSTRS INC FIXED 5% 03-14-2053 CUSIP: 882508CC6	119,000.000	119,693.05	109,180.40
TEXAS INSTRS INC 5.15% 02-08-2054 CUSIP: 882508CJ1	55,000.000	54,560.00	51,597.25
TEXTRON INC 4% DUE 03-15-2026 CUSIP: 883203BW0	25,000.000	24,810.50	24,752.85
TIME WARNER CABLE 6.75% DUE 06-15-2039 CUSIP: 88732JAU2	525,000.000	613,530.75	514,900.60
TIME WARNER CABLE 7.3% DUE 07-01-2038 CUSIP: 88732JAN8	100,000.000	115,919.00	101,861.45
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-B CL A3 4.71% DUE 02-15-2028 CUSIP: 891941AD8	144,000.000	143,991.95	144,442.01

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United States - USD			
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028 CUSIP: 89231FAD2	178,000.000	177,959.73	179,389.54
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-A CL A3 4.63% DUE 09-15-2027 CUSIP: 891940AC2	238,128.570	238,128.46	238,281.31
TOYOTA AUTO RECV TR 2019-D NT CL A-4 5.43% 04-17-2028 CUSIP: 89239HAE8	70,000.000	69,977.99	70,946.05
TOYOTA MTR CR CORP 5.6% DUE 09-11-2025 CUSIP: 89236TKZ7	90,000.000	89,984.70	90,629.21
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 CUSIP: 893574AR4	75,000.000	82,955.39	55,525.20
** TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	50,000.000	49,682.00	40,069.04
** TRAVELERS COS INC 5.45% DUE 05-25-2053 CUSIP: 89417EAS8	100,000.000	101,635.00	97,444.14
** TRUIST FINL CORP 5.711% 01-24-2035 CUSIP: 89788MAS1	522,000.000	522,620.75	526,103.87
** TYSON FOODS INC 5.15% DUE 08-15-2044 CUSIP: 902494AY9	29,000.000	27,370.78	26,482.75
TYSON FOODS INC 5.7% 03-15-2034 CUSIP: 902494BM4	76,000.000	77,629.44	77,033.69
UBER TECHNOLOGIES INC 4.8% 09-15-2034 CUSIP: 90353TAP5	595,000.000	594,621.50	569,456.01
UBER TECHNOLOGIES INC 5.35% 09-15-2054 CUSIP: 90353TAQ3	190,000.000	189,670.92	176,682.81
UDR INC 2.95% DUE 09-01-2026 CUSIP: 90265EAL4	25,000.000	25,000.00	24,238.83
UNION PAC CORP FIXED 2.95% 03-10-2052 CUSIP: 907818FW3	50,000.000	49,990.00	31,628.70
** UNION PAC CORP 3.5% 02-14-2053 CUSIP: 907818FZ6	425,000.000	323,756.50	299,941.54
UNION PAC CORP 3.839% DUE 03-20-2060 BEO CUSIP: 907818FG8	175,000.000	201,093.81	125,126.56
** UNION PAC CORP 3.875% DUE 02-01-2055 CUSIP: 907818EC8	100,000.000	99,576.00	75,222.19
** UNION PACIFIC CORP 2.375% DUE 05-20-2031 BEO CUSIP: 907818FU7	52,000.000	44,040.88	44,899.90

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United States - USD			
** UNION PACIFIC CORP 2.8% 02-14-2032 CUSIP: 907818FX1	70,000.000	69,715.10	60,733.16
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 CUSIP: 90932VAA3	346,000.000	346,000.00	345,436.44
** UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP: 911312CE4	50,000.000	50,075.50	48,817.15
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO CUSIP: 91324PEE8	25,000.000	24,892.50	18,087.87
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO CUSIP: 91324PEF5	25,000.000	27,553.25	16,530.48
** UNITEDHEALTH GROUP INC 4.5% 04-15-2033 CUSIP: 91324PEV0	520,000.000	495,190.80	493,307.60
UNITEDHEALTH GROUP INC 4.6% 04-15-2027 CUSIP: 91324PEY4	113,000.000	112,212.39	113,124.72
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP: 91324PEK4	350,000.000	327,184.25	300,399.65
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 CUSIP: 91324PEL2	75,000.000	74,265.00	64,740.69
** UNITEDHEALTH GROUP INC 5.05% 04-15-2053 CUSIP: 91324PEW8	455,000.000	404,311.50	410,377.99
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 CUSIP: 91324PFL1	850,000.000	853,252.45	826,645.43
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 CUSIP: 91324PFK3	29,000.000	28,733.49	28,183.05
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 CUSIP: 91324PBN1	50,000.000	49,681.00	50,032.34
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 CUSIP: 91324PFM9	55,000.000	55,046.75	53,633.97
** UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 CUSIP: 91324PAR3	150,000.000	180,235.50	154,797.25
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP: 91324PES7	51,000.000	53,562.00	51,209.51
** UNUM GROUP 6% 06-15-2054 CUSIP: 91529YAT3	274,000.000	269,155.68	271,387.96
** US BANCORP 4.548% 07-22-2028 CUSIP: 91159HJF8	100,000.000	99,320.00	99,171.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VA ELEC & PWR CO 6% DUE 05-15-2037 CUSIP: 927804FB5	100,000.000	116,405.00	103,720.12
** VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD CUSIP: 92343VFW9	363,000.000	306,621.10	215,733.82
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP: 92343VGB4	375,000.000	295,842.30	265,428.66
** VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG CUSIP: 92343VCQ5	75,000.000	74,457.00	69,504.71
** VERIZON COMMUNICATIONS 5.05% 05-09-2033 CUSIP: 92343VGT5	380,000.000	374,467.20	376,023.97
** VERIZON COMMUNICATIONS 5.5% 02-23-2054 CUSIP: 92343VGW8	230,000.000	231,625.81	220,704.90
VERIZON MASTER TR SER 23-1 CL A1A STEP UP 01-22-2029 CUSIP: 92348KBG7	222,000.000	221,952.94	222,058.67
VERIZON MASTER TR SR 23-4 CL A1A 5.16% 06-20-2029 CUSIP: 92348KBS1	373,000.000	372,958.49	376,517.61
VERIZON MASTER TR 5.42% DUE 04-20-2028 CUSIP: 92348KBL6	83,000.000	82,998.70	83,071.30
VERIZON MASTER TRUST SER 24-1 CL A1A 5.0% 12-20-2028 CUSIP: 92348KCL5	262,000.000	261,992.19	263,340.65
VERIZON MASTER TRUST SR 22-6 CL A 3.67% 01-22-2029 CUSIP: 92348KAZ6	76,000.000	75,996.06	75,656.92
** VERIZON 3.85% DUE 11-01-2042 CUSIP: 92343VBG8	675,000.000	716,793.00	531,705.90
VERIZON 4.672% DUE 03-15-2055 CUSIP: 92343VCZ5	87,000.000	76,398.88	73,232.84
** VERIZON 4.862% DUE 08-21-2046 CUSIP: 92343VCK8	265,000.000	239,098.90	236,784.25
VERUS .815% DUE 01-25-2066 CUSIP: 92537QAA9	37,715.690	37,715.03	33,126.81
VERUS .82% DUE 10-25-2063 CUSIP: 92538BAA1	25,305.780	25,305.50	23,835.50
VERUS FLTG RT 1.02% DUE 04-25-2064 CUSIP: 92538EAA5	34,881.770	34,881.61	32,551.50
VERUS FLTG RT 1.824% DUE 11-25-2066 CUSIP: 92538GAA0	91,212.510	91,211.79	81,156.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERUS FLTG RT 1.829% DUE 10-25-2066 CUSIP: 92538QAA8	136,062.370	136,060.51	119,749.58
VERUS SECURITIZATION TR 2021-5 1.013% 09-25-2066 CUSIP: 92538KAA1	243,449.380	243,449.16	202,412.31
VERUS 1.031% DUE 02-25-2066 CUSIP: 92538FAA2	74,949.920	74,948.69	66,614.19
VIATRIS INC 4.0% 06-22-2050 CUSIP: 92556VAF3	339,000.000	243,666.42	231,319.53
VICI PROPERTIES LP 6.125% 04-01-2054 CUSIP: 925650AG8	150,000.000	147,754.50	149,035.17
** VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 CUSIP: 927804GF5	347,000.000	344,514.69	216,414.84
** VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 CUSIP: 927804GJ7	225,000.000	204,570.75	189,637.63
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 CUSIP: 927804GL2	400,000.000	394,556.00	381,247.59
** VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 CUSIP: 927804GS7	50,000.000	49,782.50	48,405.52
** VISA INC 3.15% DUE 12-14-2025 CUSIP: 92826CAD4	125,000.000	127,898.25	123,552.09
VISIO 2020-1R TR 1.312% 11-25-2055 CUSIP: 92837MAA5	19,770.410	19,770.32	18,770.08
VOLKSWAGEN AUTO LN ENHANCED TR SR 24-1 CL A3 4.63% 07-20-2029 CUSIP: 92868RAD0	178,000.000	177,983.23	178,354.31
VOLKSWAGEN AUTO LN 4.97% DUE 06-20-2031 CUSIP: 92868RAE8	68,000.000	67,999.36	68,016.17
VOLKSWAGEN AUTO LOAN ENHANCED TRUST SER 23-1 CL A3 5.02% 06-20-2028 CUSIP: 92867WAD0	161,000.000	160,960.30	161,927.71
** VULCAN MATERIALS CO 4.95% 12-01-2029 CUSIP: 929160BB4	140,000.000	139,843.20	139,606.54
** VULCAN MATERIALS CO 5.7% 12-01-2054 CUSIP: 929160BD0	125,000.000	124,302.50	121,860.22
** WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	300,000.000	379,845.00	327,271.86
** WACHOVIA CORP NEW 5.5% DUE 08-01-2035 CUSIP: 929903AM4	250,000.000	237,170.00	249,918.47

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP: 931142EU3	160,000.000	156,764.36	110,224.19
** WALMART INC 3.7% DUE 06-26-2028 CUSIP: 931142EE9	300,000.000	303,234.00	293,131.30
WALMART INC 4.5% DUE 04-15-2053 CUSIP: 931142FE8	125,000.000	121,083.05	108,943.19
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 CUSIP: 55903VBA0	200,000.000	190,445.22	192,676.45
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	428,000.000	336,289.27	319,518.20
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	3,307,000.000	2,668,355.70	2,663,724.25
WASTE MGMT INC DEL 5.2% 03-15-2035 CUSIP: 94106LCE7	178,000.000	177,099.32	173,590.60
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	250,000.000	228,570.00	219,211.34
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 CUSIP: 95000U2N2	225,000.000	225,000.00	222,967.17
WELLS FARGO & CO 2.879% 10-30-2030 CUSIP: 95000U2G7	300,000.000	310,995.00	270,724.34
WELLS FARGO & CO 4.9% DUE 11-17-2045 CUSIP: 94974BGQ7	25,000.000	32,138.75	21,692.38
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	304,000.000	296,909.25	293,546.62
WELLS FARGO & COMPANY 5.198% 01-23-2030 CUSIP: 95000U3J0	423,000.000	418,823.73	423,939.69
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	300,000.000	297,999.75	296,733.65
** WELLS FARGO & COMPANY 5.499% 01-23-2035 CUSIP: 95000U3K7	580,000.000	580,000.00	578,345.01
WELLS FARGO & COMPANY 5.574% 07-25-2029 CUSIP: 95000U3E1	474,000.000	480,953.03	481,315.80
** WELLS FARGO & COMPANY 5.707% 04-22-2028 CUSIP: 95000U3L5	330,000.000	330,004.45	335,471.96
WELLS FARGO & COMPANY 6.303% 10-23-2029 CUSIP: 95000U3G6	52,000.000	52,000.00	54,110.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** WELLS FARGO AND COMPANY 5.211% 12-03-2035 CUSIP: 95000U3N1	875,000.000	875,000.00	851,543.74
WELLS FARGO COML MTG TR 2024-1CHI COML MTG PASSTHRU CTF CL A 5.48441 07-15-2035 CUSIP: 95003PAA9	343,000.000	337,608.01	343,772.61
** WELLTOWER INC FIXED 4.25% DUE 04-15-2028 CUSIP: 95040QAD6	500,000.000	563,320.00	489,466.20
WELLTOWER INC 2.7% DUE 02-15-2027 CUSIP: 95040QAK0	135,000.000	126,262.80	129,722.30
WF CARD ISSUANCE TR SR 24-A2 CL A 4.29% 10-15-2029 CUSIP: 92970QAE5	203,000.000	202,969.83	201,600.03
WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP: 92970QAA3	330,000.000	329,910.44	333,112.30
WFRBS COML MTG TR FLTGT RT 4.0689997673% DUE 09-15-2057 CUSIP: 92890KBC8	197,702.280	210,823.23	182,854.84
WHIRLPOOL CORP 4.5% DUE 06-01-2046 CUSIP: 963320AV8	50,000.000	49,600.50	38,629.09
** WILLIAMS COS INC 5.3% DUE 08-15-2052 CUSIP: 969457CA6	75,000.000	65,415.00	68,668.54
WORLD FINANCIAL NETWORK CR CARD MASTER TRUST 4.62% 05-15-2031 CUSIP: 981464HU7	112,000.000	111,997.28	111,697.34
WORLD FINL NETWORK CR CARD MASTER SER 2023-A AST BACKED NT CL 5.02% 03-15-2030 CUSIP: 981464HL7	310,000.000	309,942.56	311,632.93
WORLD FINL NETWORK CR SR 24-A CL A 5.47 5.47% 5.47% 02-17-2031 CUSIP: 981464HR4	37,000.000	36,994.10	37,604.18
WORLD OMNI AUTOMOBILE LEASE ASSET BACKEDNT CL A-4 5.04% 07-17-2028 CUSIP: 981944AE1	250,000.000	248,134.77	250,880.30
WORLD OMNI SELECT 5.92% DUE 03-15-2027 CUSIP: 98163UAB6	21,552.580	21,551.73	21,587.38
XLIT LTD 5.5% DUE 03-31-2045 CUSIP: 98420EAD7	100,000.000	99,115.00	90,020.87
ZOETIS INC 4.7 02-01-2043 CUSIP: 98978VAH6	275,000.000	268,328.50	244,691.35
** ZOETIS INC 3.95% 09-12-2047 CUSIP: 98978VAM5	250,000.000	204,840.00	194,464.89

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
3M CO 3.875% DUE 06-15-2044 CUSIP: 88579YAH4	50,000.000	48,470.00	39,323.63
Total United States - USD		231,591,853.74	221,484,127.34
Total Corporate Debt Instruments - Other		263,880,315.09	252,872,870.36
<i>Corporate Stock - Common</i>			
Brazil - USD			
NU HOLDINGS LTD SEDOL: BN6NP19	44,168.000	430,146.21	457,580.48
XP INC COM USD0.00001 CLASS A CUSIP: G98239109	2,074.000	45,975.62	24,576.90
Total Brazil - USD		476,121.83	482,157.38
Canada - CAD			
CDN NATURAL RESOURCES COMMON STOCK SEDOL: 2171573	9,173.000	304,835.48	283,060.59
Total Canada - CAD		304,835.48	283,060.59
Canada - USD			
** BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS CUSIP: 11285B108	839.000	23,550.73	23,206.74
CANADIAN PAC KANS CITY LTD SEDOL: BNVTFQ7	6,632.000	263,482.59	479,957.84
RB GLOBAL INC COM NPV CUSIP: 74935Q107	927.000	50,650.12	83,624.67
Total Canada - USD		337,683.44	586,789.25
China - HKD			
MEITUAN USD0.00001 B CLASS SEDOL: BGJW376	26,200.000	645,942.04	511,658.80
Total China - HKD		645,942.04	511,658.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Denmark - DKK			
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	8,527.000	489,506.43	739,079.29
Total Denmark - DKK		489,506.43	739,079.29
Finland - USD			
AMER SPORTS INC COM EUR0.030058 CUSIP: G0260P102	291.000	3,658.37	8,136.36
Total Finland - USD		3,658.37	8,136.36
France - EUR			
SAFRAN SA EUR0.20 SEDOL: B058TZ6	3,063.000	563,060.12	672,725.34
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	1,554.000	234,387.19	387,648.35
Total France - EUR		797,447.31	1,060,373.69
Germany - EUR			
SAP SE SEDOL: 4846288	2,713.000	677,534.48	663,840.34
SIEMENS ENERGY AG NPV SEDOL: BMTVQK9	9,922.000	434,616.93	517,615.78
Total Germany - EUR		1,112,151.41	1,181,456.12
Germany - USD			
BIRKENSTOCK HOLDING PLC COM NPV CUSIP: M2029K104	188.000	9,955.71	10,652.08
Total Germany - USD		9,955.71	10,652.08
India - USD			
ADR ICICI BK LTD SEDOL: 2569286	13,551.000	303,338.22	404,632.86
WNS HOLDINGS LTD ORD GBP0.1 CUSIP: G98196101	3,155.000	159,422.15	149,515.45
Total India - USD		462,760.37	554,148.31

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<i>Corporate Stock - Common</i>			
Ireland - USD			
ICON PLC COM SEDOL: B94G471	2,459.000	449,698.04	515,676.89
Total Ireland - USD		449,698.04	515,676.89
Israel - USD			
MONDAY COM LTD COM NPV SEDOL: BMHRYX8	1,499.000	332,498.41	352,924.56
Total Israel - USD		332,498.41	352,924.56
Italy - EUR			
FERRARI NV COM EUR0.01 SEDOL: BD6G507	1,553.000	263,952.16	663,193.46
Total Italy - EUR		263,952.16	663,193.46
Italy - USD			
CNH INDUSTRIAL NV COM STK CUSIP: N20944109	4,367.000	59,834.21	49,478.11
Total Italy - USD		59,834.21	49,478.11
Japan - JPY			
MITSUBISHI HVY IND NPV SEDOL: 6597067	36,200.000	430,837.01	512,042.50
Total Japan - JPY		430,837.01	512,042.50
Korea, Republic of - USD			
COUPANG INC SEDOL: BNYHDF3	24,760.000	458,151.06	544,224.80
Total Korea, Republic of - USD		458,151.06	544,224.80
Netherlands - EUR			
ADYEN NV EUR0.01 SEDOL: BZ1HM42	297.000	406,777.35	441,940.03

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Netherlands - EUR			
ASM INTL NV EUR0.04 SEDOL: 5165294	598.000	191,167.36	346,025.18
Total Netherlands - EUR		597,944.71	787,965.21
Netherlands - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) SEDOL: B908F01	596.000	154,924.09	413,075.68
Total Netherlands - USD		154,924.09	413,075.68
Singapore - USD			
ADR SEA LTD ADR SEDOL: BYWD7L4	6,445.000	493,072.53	683,814.50
Total Singapore - USD		493,072.53	683,814.50
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 SEDOL: BFZ1K46	1,445.000	453,876.66	646,464.10
Total Sweden - USD		453,876.66	646,464.10
Switzerland - CHF			
UBS GROUP AG USD0.10 (REGD) SEDOL: BRJL176	11,271.000	314,262.90	344,877.05
Total Switzerland - CHF		314,262.90	344,877.05
Taiwan - USD			
ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10 SEDOL: 2113382	4,565.000	665,974.17	901,541.85
Total Taiwan - USD		665,974.17	901,541.85
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	4,261.000	562,013.82	558,622.38

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	27,833.000	338,999.72	400,344.72
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	10,911.000	300,935.38	363,760.63
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	6,655.000	139,985.19	287,131.19
ROLLS ROYCE HLDGS ORD GBP0.20 SEDOL: B63H849	75,515.000	536,759.58	537,753.40
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	11,810.000	461,762.38	527,145.71
Total United Kingdom - GBP		2,340,456.07	2,674,758.03
United States - GBP			
FERGUSON ENTERPRIS USD0.0001 (DI) SEDOL: BS3BQJ6	1,786.000	268,305.08	310,913.33
Total United States - GBP		268,305.08	310,913.33
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	683.000	34,437.95	38,268.49
AAON INC COM PAR \$0.004 COM PAR \$0.004 CUSIP: 000360206	344.000	30,011.15	40,481.92
ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	460.000	22,371.15	18,239.00
ACI WORLDWIDE INC COM STK CUSIP: 004498101	4,318.000	131,351.94	224,147.38
ACUITY BRANDS INC COM CUSIP: 00508Y102	155.000	29,257.55	45,280.15
ADT INC DEL COM CUSIP: 00090Q103	1,665.000	12,707.91	11,505.15
** ADVANCE AUTO PTS INC COM CUSIP: 00751Y106	288.000	45,452.46	13,619.52
ADVANCED DRAIN SYS INC DEL COM CUSIP: 00790R104	351.000	39,612.14	40,575.60

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<i>Corporate Stock - Common</i>			
United States - USD			
AECOM CUSIP: 00766T100	680.000	25,664.76	72,637.60
AES CORP COM CUSIP: 00130H105	3,929.000	52,845.90	50,566.23
AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108	165.000	30,011.10	30,511.80
AFFIRM HLDGS INC CL A CL A CUSIP: 00827B106	1,307.000	38,512.00	79,596.30
AFLAC INC COM CUSIP: 001055102	2,824.000	155,763.10	292,114.56
** AGCO CORP COM CUSIP: 001084102	305.000	17,986.44	28,511.40
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	1,449.000	80,790.88	194,658.66
AIR LEASE CORP CL A CL A CUSIP: 00912X302	514.000	16,907.96	24,779.94
AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101	763.000	53,988.49	72,980.95
ALASKA AIR GROUP INC COM CUSIP: 011659109	628.000	39,193.57	40,663.00
** ALBEMARLE CORP COM CUSIP: 012653101	583.000	59,022.22	50,184.64
ALBERTSONS COS INC CL A CL A CUSIP: 013091103	2,083.000	41,862.74	40,910.12
ALIGN TECHNOLOGY INC COM CUSIP: 016255101	376.000	97,289.62	78,399.76
ALLEGION PLC COMMON STOCK CUSIP: G0176J109	438.000	28,701.96	57,237.84
** ALLEGRO MICROSYSTEMS INC DEL COM CUSIP: 01749D105	615.000	15,045.49	13,443.90
ALLIANT ENERGY CORP COM CUSIP: 018802108	1,361.000	56,455.25	80,489.54
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	447.000	11,232.41	48,302.82
ALLSTATE CORP COM CUSIP: 020002101	1,330.000	170,619.38	256,410.70

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<i>Corporate Stock - Common</i>			
United States - USD			
ALLY FINL INC COM CUSIP: 02005N100	1,410.000	32,942.22	50,774.10
ALNYLAM PHARMACEUTICALS INC COM CUSIP: 02043Q107	650.000	70,801.95	152,951.50
** AMCOR PLC ORD USD0.01 CUSIP: G0250X107	7,197.000	69,813.00	67,723.77
** AMDOCS ORD GBP0.01 CUSIP: G02602103	585.000	35,010.27	49,806.90
AMEDISYS INC COM CUSIP: 023436108	157.000	32,011.89	14,254.03
AMENTUM HLDGS INC COM USD0.01 WI CUSIP: 023939101	625.000	7,708.13	13,143.75
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	366.000	34,834.11	50,116.38
AMEREN CORP COM CUSIP: 023608102	1,393.000	82,493.26	124,172.02
AMERICAN AIRLINES INC COM USD1 CUSIP: 02376R102	3,262.000	110,846.28	56,856.66
AMERICAN WTR WKS CO INC NEW COM CUSIP: 030420103	1,019.000	98,231.16	126,855.31
AMERIPRISE FINL INC COM CUSIP: 03076C106	492.000	69,410.08	261,955.56
AMETEK INC NEW COM CUSIP: 031100100	1,165.000	76,719.45	210,002.90
AMKOR TECHNOLOGY INC COM CUSIP: 031652100	559.000	22,372.13	14,360.71
ANSYS INC COM CUSIP: 03662Q105	440.000	56,590.40	148,425.20
ANTERO MIDSTREAM CORPORATION COM USD1.00 CUSIP: 03676B102	1,681.000	17,752.20	25,366.29
ANTERO RES CORP COM CUSIP: 03674X106	1,442.000	46,456.15	50,542.10
AON PLC SEDOL: BLP1HW5	806.000	186,134.62	289,482.96
** APA CORP COM CUSIP: 03743Q108	1,805.000	78,190.71	41,677.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
APELLIS PHARMACEUTICALS INC COM CUSIP: 03753U106	514.000	40,006.32	16,401.74
API GROUP CORPORATION COM USD0.0001 CUSIP: 00187Y100	1,128.000	42,448.56	40,574.16
APPFOLIO INC COM CL A COM CL A CUSIP: 03783C100	114.000	27,910.06	28,126.08
APPLIED INDL TECHNOLOGIES INC COM CUSIP: 03820C105	982.000	138,724.07	235,159.54
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108	1,323.000	66,410.98	428,427.09
APTARGROUP INC COM CUSIP: 038336103	331.000	25,530.04	52,000.10
APTIV PLC NEW ORD USD0.01 CUSIP: G3265R107	1,371.000	77,667.15	82,918.08
ARAMARK COM CUSIP: 03852U106	1,314.000	34,138.79	49,025.34
ARCH CAPITAL GROUP COM STK SEDOL: 2740542	7,035.000	429,830.36	649,682.25
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	2,405.000	145,217.08	121,500.60
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER CUSIP: 03990B101	939.000	63,665.26	166,231.17
ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102	218.000	10,219.20	30,809.94
ARROW ELECTR INC COM CUSIP: 042735100	270.000	20,973.28	30,542.40
ASHLAND INC COM USD0.01 CUSIP: 044186104	245.000	16,386.92	17,507.70
ASPEN TECHNOLOGY INC COM USD0.10 CUSIP: 29109X106	135.000	24,722.44	33,700.05
ASSURANT INC COM CUSIP: 04621X108	265.000	25,677.76	56,503.30
ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106	271.000	10,570.57	24,392.71
** ASTERA LABS INC COM CUSIP: 04626A103	545.000	65,299.03	72,185.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ATI INC COM CUSIP: 01741R102	616.000	34,158.25	33,904.64
ATLASSIAN CORP CL A SEDOL: BQ1PC76	1,704.000	438,522.20	414,719.52
** ATMOS ENERGY CORP COM CUSIP: 049560105	813.000	70,617.13	113,226.51
ATRICURE INC COM STK CUSIP: 04963C209	2,575.000	123,090.17	78,692.00
AUTONATION INC COM CUSIP: 05329W102	129.000	8,007.63	21,909.36
AVANTOR INC COM CUSIP: 05352A100	3,390.000	66,535.40	71,427.30
AVERY DENNISON CORP COM CUSIP: 053611109	402.000	31,384.73	75,226.26
AVIENT CORPORATION CUSIP: 05368V106	5,243.000	204,246.46	214,228.98
** AVIS BUDGET GROUP INC COM STK CUSIP: 053774105	98.000	16,055.44	7,899.78
AVNET INC COM CUSIP: 053807103	442.000	19,374.02	23,125.44
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	1,090.000	31,678.93	37,299.80
** AXIS CAPITAL HOLDINGS LTD COM USD0.0125 CUSIP: G0692U109	405.000	24,337.46	35,891.10
AXON ENTERPRISE INC COM CUSIP: 05464C101	363.000	42,172.21	215,738.16
AXSOME THERAPEUTICS INC. COM CUSIP: 05464T104	1,432.000	95,203.02	121,161.52
AZEK CO INC CL A CL A CUSIP: 05478C105	717.000	26,178.39	34,035.99
** AZENTA INC COM USD0.01 CUSIP: 114340102	278.000	26,207.34	13,900.00
BAKER HUGHES CO CUSIP: 05722G100	5,036.000	131,836.60	206,576.72
BALL CORP COM CUSIP: 058498106	1,489.000	55,778.78	82,088.57

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	3,740.000	164,847.74	287,344.20
** BANK OZK COM CUSIP: 06417N103	544.000	24,315.21	24,224.32
BATH & BODY WORKS INC COM USD0.5 WI CUSIP: 070830104	1,123.000	64,820.18	43,538.71
BAXTER INTL INC COM CUSIP: 071813109	2,552.000	113,854.49	74,416.32
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	2,376.000	206,733.37	241,354.08
BELLRING BRANDS INC COM USD0.01 CUSIP: 07831C103	654.000	37,370.67	49,272.36
BENTLEY SYS INC CL B CL B CUSIP: 08265T208	707.000	38,250.08	33,016.90
BERKLEY W R CORP COM CUSIP: 084423102	1,484.000	35,559.61	86,843.68
BERRY GLOBAL GROUP INC COM USD0.01 CUSIP: 08579W103	575.000	22,522.43	37,185.25
BEST BUY INC COM STK CUSIP: 086516101	1,089.000	55,505.10	93,436.20
BILL HOLDINGS INC COM USD0.00001 CUSIP: 090043100	3,972.000	348,887.90	336,468.12
BIO RAD LABORATORIES INC CL A CL A CUSIP: 090572207	97.000	17,137.08	31,865.47
BIO-TECHNE CORP COM CUSIP: 09073M104	783.000	23,255.28	56,399.49
BIOGEN INC COMMON STOCK CUSIP: 09062X103	730.000	158,455.88	111,631.60
BIOHAVEN LTD COM NPV WI CUSIP: G1110E107	1,233.000	64,902.15	46,052.55
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	957.000	102,850.42	62,903.61
** BJS WHSL CLUB HLDGS INC COM CUSIP: 05550J101	659.000	43,113.69	58,881.65
BLOCK H & R INC COM CUSIP: 093671105	689.000	14,627.52	36,406.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
BLOCK INC CUSIP: 852234103	2,802.000	176,790.24	238,141.98
** BLUE OWL CAP INC COM CL A CUSIP: 09581B103	2,648.000	32,384.77	61,592.48
BOK FINL CORP COM NEW CUSIP: 05561Q201	122.000	10,336.41	12,986.90
BOOT BARN HLDGS INC COM CUSIP: 099406100	1,602.000	82,881.89	243,215.64
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP: 099502106	642.000	27,985.61	82,625.40
BORG WARNER INC COM CUSIP: 099724106	1,142.000	39,712.62	36,304.18
BOSTON BEER INC CL A CL A CUSIP: 100557107	46.000	25,936.24	13,799.08
BOYD GAMING CORP COM CUSIP: 103304101	346.000	21,143.87	25,098.84
** BRIDGEBIO PHARMA INC COM CUSIP: 10806X102	3,217.000	82,543.84	88,274.48
BRIGHT HORIZONS FA COM USD0.001 CUSIP: 109194100	289.000	23,483.45	32,035.65
BRIGHTHOUSE FINL INC COM CUSIP: 10922N103	327.000	14,743.13	15,709.08
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP: 11133T103	595.000	43,316.09	134,523.55
BROWN & BROWN INC COM CUSIP: 115236101	1,213.000	35,424.27	123,750.26
BROWN FORMAN CORP CL A CL A CUSIP: 115637100	253.000	11,922.32	9,535.57
** BROWN-FORMAN INC CL B NON-VTG COM CUSIP: 115637209	853.000	37,750.26	32,396.94
BRUKER CORP CUSIP: 116794108	550.000	19,649.14	32,241.00
BRUNSWICK CORP COM CUSIP: 117043109	339.000	18,616.37	21,926.52
BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	578.000	27,585.33	82,613.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
BUNGE GLOBAL SA F COMMON STOCK CUSIP: H11356104	713.000	52,158.19	55,442.88
BURLINGTON STORES INC COM CUSIP: 122017106	318.000	25,177.52	90,649.08
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	467.000	17,187.03	52,019.13
C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP: 12541W209	585.000	44,247.58	60,442.20
CACI INTL INC CL A CL A CUSIP: 127190304	111.000	22,729.72	44,850.66
CAESARS ENTMT INC NEW COM CUSIP: 12769G100	1,062.000	96,695.03	35,492.04
CAPRI HOLDINGS LTD COM NPV CUSIP: G1890L107	563.000	32,913.00	11,856.78
CARDINAL HLTH INC CUSIP: 14149Y108	1,229.000	97,530.92	145,353.83
CARLISLE COMPANIES INC COM CUSIP: 142339100	231.000	22,100.08	85,202.04
CARLYLE GROUP INC COM CUSIP: 14316J108	1,122.000	40,231.87	56,649.78
CARMAX INC COM CUSIP: 143130102	796.000	53,308.17	65,080.96
** CARNIVAL CORP COM PAIRED CUSIP: 143658300	5,177.000	101,433.33	129,010.84
** CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM CUSIP: 146229109	184.000	17,224.21	9,970.96
CARVANA CO CL A CL A CUSIP: 146869102	546.000	71,909.69	111,034.56
CASELLA WASTE SYS INC CL A COM STK CUSIP: 147448104	2,361.000	217,197.68	249,817.41
CASEYS GEN STORES INC COM CUSIP: 147528103	186.000	26,278.90	73,698.78
CAVA GROUP INC COM CUSIP: 148929102	378.000	25,508.10	42,638.40
CBOE GLOBAL MARKETS INC CUSIP: 12503M108	533.000	43,647.58	104,148.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CBRE GROUP INC CL A CL A CUSIP: 12504L109	1,543.000	68,769.57	202,580.47
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP: 12510Q100	2,223.000	23,882.16	26,075.79
CDW CORP COM CUSIP: 12514G108	678.000	41,112.21	117,999.12
CELANESE CORP DEL COM STK CUSIP: 150870103	546.000	47,668.89	37,788.66
CELSIUS HLDGS INC COM NEW COM NEW CUSIP: 15118V207	876.000	44,863.38	23,073.84
CENCORA INC CUSIP: 03073E105	838.000	104,559.69	188,281.84
CENTENE CORP DEL COM CUSIP: 15135B101	2,546.000	168,804.13	154,236.68
CENTERPOINT ENERGY INC COM CUSIP: 15189T107	3,393.000	81,344.98	107,659.89
CERTARA INC COM CUSIP: 15687V109	580.000	17,386.42	6,177.00
CF INDS HLDGS INC COM CUSIP: 125269100	875.000	30,418.69	74,655.00
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	256.000	25,707.79	47,257.60
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 CUSIP: 16115Q308	986.000	187,956.35	188,168.24
** CHARTER COMMUNICATIONS INC NEW CL A CL A CUSIP: 16119P108	474.000	141,865.48	162,472.98
CHEFS' WAREHOUSE HOLDINGS IN CUSIP: 163086101	4,642.000	200,107.39	228,943.44
CHEMED CORP NEW COM CUSIP: 16359R103	75.000	24,709.30	39,735.00
CHEMOURS CO COM CUSIP: 163851108	730.000	24,490.27	12,337.00
CHENIERE ENERGY INC COM NEW CUSIP: 16411R208	1,127.000	66,771.69	242,158.49
** CHOICE HOTELS INTL INC COM CUSIP: 169905106	144.000	8,486.40	20,445.12

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CHORD ENERGY CORPORATION COM USD0.01 CUSIP: 674215207	310.000	51,981.33	36,245.20
CHURCH & DWIGHT INC COM CUSIP: 171340102	1,223.000	62,558.81	128,060.33
CHURCHILL DOWNS INC COM CUSIP: 171484108	1,927.000	260,052.30	257,331.58
CIENA CORP COM NEW CUSIP: 171779309	719.000	30,538.91	60,978.39
CIN FNCL CORP COM CUSIP: 172062101	773.000	63,864.18	111,080.10
CIRRUS LOGIC INC COM CUSIP: 172755100	270.000	15,885.40	26,886.60
CITIZENS FINL GROUP INC COM CUSIP: 174610105	2,279.000	73,074.38	99,729.04
CIVITAS RES INC COM CUSIP: 17888H103	490.000	33,810.83	22,476.30
** CLARIVATE PLC CUSIP: G21810109	2,030.000	52,169.27	10,312.40
CLEAN HBRS INC COM CUSIP: 184496107	276.000	24,912.56	63,518.64
CLEARWAY ENERGY INC CL A CL A CUSIP: 18539C105	327.000	8,101.56	7,995.15
CLEARWAY ENERGY INC CL C CL C CUSIP: 18539C204	567.000	16,194.48	14,742.00
CLEVELAND CLIFFS USD0.125 CUSIP: 185899101	2,344.000	48,637.91	22,033.60
CLOROX CO COMMON STOCK USD 1 PAR CUSIP: 189054109	622.000	73,595.77	101,019.02
CLOUDFLARE INC COM CUSIP: 18915M107	1,513.000	111,447.08	162,919.84
CMS ENERGY CORP COM CUSIP: 125896100	1,568.000	74,724.03	104,507.20
CNA FNCL CORP COM CUSIP: 126117100	132.000	5,604.71	6,384.84
** COCA-COLA CONSOLIDATED INC COM CUSIP: 191098102	31.000	33,752.66	39,059.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
COGNEX CORP COM CUSIP: 192422103	4,993.000	218,454.28	179,048.98
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP: 192446102	2,501.000	155,848.12	192,326.90
COHERENT CORP COM CUSIP: 19247G107	629.000	33,985.26	59,585.17
COINBASE GLOBAL INC COM CL A CUSIP: 19260Q107	1,026.000	99,351.11	254,755.80
COLUMBIA BKG SYS INC COM CUSIP: 197236102	1,070.000	28,119.89	28,900.70
** COLUMBIA SPORTSWEAR CO COM CUSIP: 198516106	178.000	16,595.74	14,939.54
COM ALCOA CORPORATION COM USD0.01 CUSIP: 013872106	1,254.000	44,603.07	47,376.12
COMERICA INC COM CUSIP: 200340107	683.000	45,895.89	42,243.55
COMFORT SYS USA INC COM CUSIP: 199908104	178.000	54,402.31	75,482.68
COMM BANCSHARES INC COM CUSIP: 200525103	638.000	26,860.53	39,753.78
COMMVAULT SYS INC COM STK CUSIP: 204166102	789.000	126,661.60	119,067.99
CONAGRA BRANDS INC COM USD5 CUSIP: 205887102	2,375.000	81,698.40	65,906.25
** CONCENTRIX CORP COM USD0.0001 CUSIP: 20602D101	250.000	13,832.05	10,817.50
CONFLUENT INC CL A CL A CUSIP: 20717M103	1,248.000	35,707.53	34,894.08
CONS EDISON INC COM CUSIP: 209115104	1,796.000	138,603.50	160,257.08
CONTRA MIRATI THERAPEU COM CUSIP: 604CVR027	315.000	0.00	0.00
CORE & MAIN INC COM CL A COM CL A CUSIP: 21874C102	960.000	34,561.02	48,873.60
COREBRIDGE FINL INC COM CUSIP: 21871X109	1,521.000	34,545.33	45,523.53

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<i>Corporate Stock - Common</i>			
United States - USD			
CORNING INC COM CUSIP: 219350105	3,867.000	114,496.69	183,759.84
CORPAY INC COM CUSIP: 219948106	347.000	54,667.18	117,431.74
CORTEVA INC COM USD0.01 WI CUSIP: 22052L104	3,529.000	116,676.69	201,011.84
COSTAR GROUP INC COM CUSIP: 22160N109	2,043.000	70,727.02	146,258.37
COTERRA ENERGY INC COM CUSIP: 127097103	3,709.000	90,894.04	94,727.86
COTY INC COM CL A COM CL A CUSIP: 222070203	1,950.000	30,552.40	13,572.00
CRANE CO NEW COM CUSIP: 224408104	245.000	16,019.90	37,178.75
CRANE NXT CO COM USD1.00 CUSIP: 224441105	248.000	8,314.99	14,438.56
** CREDIT ACCEP CORP MICH COM CUSIP: 225310101	33.000	7,657.73	15,492.18
CREDO TECHNOLOGY GROUP HOLDING LTD CUSIP: G25457105	1,894.000	97,323.05	127,295.74
CROCS INC COM CUSIP: 227046109	298.000	31,591.48	32,639.94
CROWN HLDGS INC COM CUSIP: 228368106	581.000	34,208.52	48,042.89
CULLEN / FROST BANKERS INC COM CUSIP: 229899109	302.000	29,332.76	40,543.50
CUMMINS INC CUSIP: 231021106	690.000	109,784.44	240,534.00
CURTISS WRIGHT CORP COM CUSIP: 231561101	191.000	23,357.60	67,780.17
D R HORTON INC COM CUSIP: 23331A109	1,486.000	52,997.60	207,772.52
DARDEN RESTAURANTS INC COM CUSIP: 237194105	597.000	47,148.50	111,453.93
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101	781.000	49,497.34	26,311.89

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	1,508.000	154,833.69	215,478.12
DAVITA INC COM CUSIP: 23918K108	253.000	17,651.93	37,836.15
** DAYFORCE INC CUSIP: 15677J108	751.000	41,119.08	54,552.64
DECKERS OUTDOOR CORP COM CUSIP: 243537107	768.000	50,970.62	155,973.12
DELTA AIR LINES INC DEL COM NEW COM NEW CUSIP: 247361702	3,250.000	94,309.12	196,625.00
DENTSPLY SIRONA INC COM CUSIP: 24906P109	1,016.000	58,037.54	19,283.68
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	3,153.000	123,476.52	103,197.69
DEXCOM INC COM CUSIP: 252131107	1,988.000	215,740.13	154,606.76
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109	947.000	108,762.59	155,147.01
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	285.000	22,626.45	65,219.40
** DILLARDS INC CL A COM CUSIP: 254067101	16.000	7,046.27	6,907.84
DISCOVER FINL SVCS COM STK CUSIP: 254709108	1,267.000	85,718.64	219,482.41
DOCUSIGN INC COM CUSIP: 256163106	1,022.000	68,265.48	91,918.68
DOLBY LABORATORIES INC CL A COM STK CUSIP: 25659T107	286.000	15,540.75	22,336.60
DOLLAR GEN CORP NEW COM CUSIP: 256677105	1,112.000	147,041.65	84,311.84
DOLLAR TREE INC COM STK CUSIP: 256746108	1,012.000	78,437.98	75,839.28
DOMINOS PIZZA INC COM CUSIP: 25754A201	175.000	21,799.08	73,458.00
DONALDSON INC COM CUSIP: 257651109	598.000	24,046.68	40,275.30

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<i>Corporate Stock - Common</i>			
United States - USD			
DOUBLEVERIFY HLDGS INC COM CUSIP: 25862V105	708.000	21,323.11	13,600.68
DOVER CORP COM USD1.00 CUSIP: 260003108	692.000	47,901.49	129,819.20
DOW INC COM USD0.01 WI CUSIP: 260557103	3,551.000	188,098.24	142,501.63
DOXIMITY INC COM USD0.001 CL A CUSIP: 26622P107	618.000	24,385.01	32,995.02
DRAFTKINGS INC NEW CL A CUSIP: 26142V105	2,284.000	44,831.55	84,964.80
** DROPBOX INC CL A CL A CUSIP: 26210C104	1,243.000	31,113.07	37,339.72
DT MIDSTREAM INC COM USD0.01 WI CUSIP: 23345M107	489.000	14,740.03	48,621.27
DTE ENERGY CO COM CUSIP: 233331107	1,080.000	92,882.81	130,410.00
DUN & BRADSTREET HLDGS INC COM CUSIP: 26484T106	1,509.000	27,977.09	18,802.14
DUOLINGO INC CL A COM CL A COM CUSIP: 26603R106	188.000	39,764.10	60,955.24
DUPONT DE NEMOURS INC COMMON STOCK CUSIP: 26614N102	2,100.000	123,792.32	160,125.00
DUTCH BROS INC CL A CL A CUSIP: 26701L100	547.000	21,979.63	28,651.86
DXC TECHNOLOGY CO COM CUSIP: 23355L106	897.000	61,310.47	17,922.06
DYNATRACE INC COM CUSIP: 268150109	1,476.000	54,673.46	80,220.60
** E L F BEAUTY INC COM CUSIP: 26856L103	265.000	55,841.25	33,270.75
EAGLE MATLS INC COM CUSIP: 26969P108	171.000	12,664.52	42,195.96
EAST WEST BANCORP INC COM CUSIP: 27579R104	710.000	33,520.08	67,989.60
EASTMAN CHEM CO COM CUSIP: 277432100	589.000	46,040.19	53,787.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
EBAY INC COM USD0.001 CUSIP: 278642103	2,415.000	110,117.78	149,609.25
EDISON INTL COM CUSIP: 281020107	1,975.000	133,862.70	157,684.00
ELANCO ANIMAL HEALTH INC COM CUSIP: 28414H103	2,460.000	68,779.42	29,790.60
ELASTIC N V COM USD0.01 CUSIP: N14506104	439.000	36,041.38	43,496.12
ELECTR ARTS COM CUSIP: 285512109	1,340.000	174,457.40	196,042.00
ELEMENT SOLUTION INC COM CUSIP: 28618M106	1,121.000	10,972.65	28,507.03
EMCOR GROUP INC COM CUSIP: 29084Q100	233.000	41,959.17	105,758.70
ENCOMPASS HEALTH CORP COM USD0.01 CUSIP: 29261A100	495.000	26,691.49	45,713.25
ENOVIS CORPORATION COM USD0.001 CUSIP: 194014502	273.000	17,508.12	11,979.24
ENPHASE ENERGY INC COM CUSIP: 29355A107	660.000	48,511.74	45,328.80
ENTEGRIIS INC COM CUSIP: 29362U104	755.000	36,789.22	74,790.30
ENTERGY CORP NEW COM CUSIP: 29364G103	2,208.000	89,797.41	167,410.56
ENVISTA HLDGS CORP COM CUSIP: 29415F104	853.000	24,437.04	16,454.37
EPAM SYS INC COM STK CUSIP: 29414B104	279.000	39,239.11	65,235.78
EQT CORP COM CUSIP: 26884L109	2,973.000	92,784.80	137,085.03
EQUIFAX INC COM CUSIP: 294429105	620.000	70,482.47	158,007.00
EQUITABLE HLDGS INC COM CUSIP: 29452E101	1,662.000	37,157.58	78,396.54
ESAB CORPORATION COM USD0.001 WI CUSIP: 29605J106	283.000	13,883.18	33,943.02

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ESSENTIAL UTILS INC COM CUSIP: 29670G102	1,391.000	47,487.21	50,521.12
ETSY INC COM CUSIP: 29786A106	582.000	35,860.81	30,781.98
EURONET WORLDWIDE INC COM CUSIP: 298736109	231.000	17,772.58	23,756.04
** EVERCORE INC CUSIP: 29977A105	956.000	120,686.72	264,993.64
EVEREST GROUP LTD CUSIP: G3223R108	218.000	52,186.32	79,016.28
EVERGY INC COM NPV CUSIP: 30034W106	1,195.000	66,626.67	73,552.25
EVERSOURCE ENERGY COM CUSIP: 30040W108	1,883.000	112,665.82	108,140.69
EVERUS CONSTR GROUP INC COM CUSIP: 300426103	250.000	8,697.01	16,437.50
EXACT SCIENCES CORP COM CUSIP: 30063P105	910.000	67,147.91	51,132.90
EXELIXIS INC COM STK CUSIP: 30161Q104	1,426.000	33,560.41	47,485.80
EXELON CORP COM CUSIP: 30161N101	5,166.000	178,912.65	194,448.24
EXPAND ENERGY CORP CUSIP: 165167735	1,163.000	96,527.96	115,776.65
EXPEDIA GROUP INC COM USD0.001 CUSIP: 30212P303	634.000	68,382.94	118,133.22
EXPEDITORS INTL WASH INC COM CUSIP: 302130109	707.000	37,489.24	78,314.39
F N B CORP PA COM CUSIP: 302520101	1,826.000	24,127.11	26,988.28
FABRINET COM USD0.01 CUSIP: G3323L100	997.000	236,750.84	219,220.36
FACTSET RESH SYS INC COM STK CUSIP: 303075105	193.000	38,074.09	92,694.04
FAIR ISAAC CORPORATION COM CUSIP: 303250104	120.000	31,183.52	238,911.60

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5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
Account number WECPT

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
FASTENAL CO COM CUSIP: 311900104	2,888.000	74,933.79	207,676.08
FERGUSON ENTERPRISES INC USD0.0001 CUSIP: 31488V107	1,021.000	220,605.85	177,214.97
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK CUSIP: 31620R303	1,315.000	34,370.20	73,824.10
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	2,755.000	146,168.96	222,521.35
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102	508.000	20,702.64	31,719.52
FIRST CTZNS BANCSHARES INC CL A CL A CUSIP: 31946M103	61.000	47,308.57	128,894.22
FIRST HAWAIIAN INC COM CUSIP: 32051X108	666.000	18,568.12	17,282.70
FIRST HORIZON CORPORATION COM CUSIP: 320517105	2,780.000	42,390.26	55,989.20
** FIRST SOLAR INC COM CUSIP: 336433107	535.000	30,199.06	94,288.40
** FIRST WATCH RESTAURANT GROUP INC COM CUSIP: 33748L101	11,042.000	257,856.26	205,491.62
** FIRSTENERGY CORP COM CUSIP: 337932107	3,016.000	104,168.93	119,976.48
FIVE BELOW INC COM USD0.01 CUSIP: 33829M101	274.000	33,276.44	28,759.04
FIVE9 INC COM CUSIP: 338307101	6,425.000	443,090.66	261,112.00
FLOOR & DECOR HLDGS INC CL A CL A CUSIP: 339750101	526.000	26,514.19	52,442.20
FLOWERS FOODS INC COM CUSIP: 343498101	920.000	15,684.33	19,007.20
FLOWSERVE CORP COM CUSIP: 34354P105	659.000	32,507.23	37,905.68
FMC CORP COM (NEW) CUSIP: 302491303	636.000	38,103.90	30,915.96
FORTIVE CORP COM MON STOCK CUSIP: 34959J108	1,768.000	103,873.61	132,600.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
FORTREA HLDGS INC COM CUSIP: 34965K107	433.000	9,920.68	8,075.45
FORTUNE BRANDS INNOVATIONS INC USD0.01 CUSIP: 34964C106	623.000	29,718.65	42,569.59
FOX CORP CL A CL A CUSIP: 35137L105	1,150.000	41,986.74	55,867.00
FOX CORP CL B CL B CUSIP: 35137L204	664.000	23,361.31	30,371.36
FRESHPET INC COM CUSIP: 358039105	1,865.000	219,938.31	276,225.15
** FRKLN RES INC COM CUSIP: 354613101	1,456.000	46,298.35	29,542.24
FRONTIER COMMUNICATIONS PARENT INC COM NPV CUSIP: 35909D109	1,226.000	29,717.05	42,542.20
FTAI AVIATION LTD COM USD0.01 CUSIP: G3730V105	1,034.000	86,105.60	148,937.36
FTI CONSULTING INC COM CUSIP: 302941109	177.000	21,249.85	33,830.01
F5 INC COM STK NPV CUSIP: 315616102	293.000	36,358.32	73,680.71
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	1,244.000	131,590.22	353,109.40
** GAMESTOP CORP NEW CL A CUSIP: 36467W109	1,979.000	80,936.57	62,021.86
GAP INC COM CUSIP: 364760108	1,023.000	26,006.90	24,173.49
GARMIN LTD COMMON STOCK CUSIP: H2906T109	781.000	50,798.34	161,089.06
GARTNER INC COM CUSIP: 366651107	381.000	46,412.64	184,583.07
GATES INDL CORP PL COM USD0.01 CUSIP: G39108108	1,193.000	20,004.79	24,540.01
GE HEALTHCARE TECHNOLOGIES INC COM CUSIP: 36266G107	2,294.000	179,837.25	179,344.92
GEN DIGITAL INC COM USD0.01 CUSIP: 668771108	2,722.000	63,385.04	74,528.36

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
GENERAC HLDGS INC COM STK CUSIP: 368736104	295.000	36,341.92	45,739.75
GENERAL MILLS INC COM CUSIP: 370334104	2,817.000	178,215.64	179,640.09
GENPACT LIMITED COM STK USD0.01 CUSIP: G3922B107	871.000	23,071.16	37,409.45
GENTEX CORP COM CUSIP: 371901109	1,149.000	22,535.94	33,010.77
GENUINE PARTS CO COM CUSIP: 372460105	697.000	70,685.88	81,381.72
GITLAB INC CL A COM CUSIP: 37637K108	615.000	30,370.09	34,655.25
GLAUKOS CORP COM CUSIP: 377322102	1,196.000	142,837.63	179,328.24
GLOBAL PMTS INC COM CUSIP: 37940X102	1,284.000	152,030.12	143,885.04
** GLOBALFOUNDRIES INC CUSIP: G39387108	481.000	26,859.48	20,639.71
** GLOBANT SA USD1.20 CUSIP: L44385109	211.000	32,199.66	45,242.62
GLOBE LIFE INC COM CUSIP: 37959E102	451.000	26,134.32	50,295.52
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208	574.000	29,408.81	47,475.54
GODADDY INC CL A CL A CUSIP: 380237107	709.000	39,761.85	139,935.33
GRACO INC COM CUSIP: 384109104	847.000	24,680.13	71,393.63
** GRAIL INC COM CUSIP: 384747101	114.000	3,451.87	2,034.90
GRAINGER W W INC COM CUSIP: 384802104	220.000	63,352.13	231,891.00
GRAND CANYON ED INC COM STK CUSIP: 38526M106	147.000	15,639.66	24,078.60
** GRAPHIC PACKAGING HLDG CO COM STK CUSIP: 388689101	1,518.000	21,859.87	41,228.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
GREEN BRICK PARTNERS INC COM CUSIP: 392709101	1,664.000	125,110.65	93,999.36
** GROCERY OUTLET HLDG CORP COM CUSIP: 39874R101	473.000	15,264.98	7,383.53
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	410.000	27,243.91	69,117.80
GXO LOGISTICS INC COM CUSIP: 36262G101	584.000	22,789.77	25,404.00
HALLIBURTON CO COM CUSIP: 406216101	4,448.000	105,624.49	120,941.12
** HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	3,631.000	169,655.07	173,598.11
HANOVER INS GROUP INC COM CUSIP: 410867105	184.000	16,149.08	28,457.44
HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	603.000	30,815.19	18,168.39
HASBRO INC COM CUSIP: 418056107	701.000	50,720.89	39,192.91
HASHICORP INC COM USD0.000015 CL A CUSIP: 418100103	732.000	21,547.44	25,041.72
HAYWARD HLDGS INC COM CUSIP: 421298100	708.000	11,500.12	10,825.32
HEICO CORP NEW CL A CL A CUSIP: 422806208	407.000	15,410.00	75,734.56
HEICO CORP NEW COM CUSIP: 422806109	221.000	14,025.05	52,540.54
HENRY SCHEIN INC COMMON STOCK CUSIP: 806407102	644.000	37,839.18	44,564.80
** HERSHEY COMPANY COM STK USD1 CUSIP: 427866108	735.000	135,034.89	124,472.25
HESS CORP COM STK CUSIP: 42809H107	1,409.000	94,472.10	187,411.09
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	6,546.000	100,010.33	139,757.10
HEXCEL CORP NEW COM CUSIP: 428291108	404.000	20,769.63	25,330.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
HF SINCLAIR CORPORATION COM USD0.01 CUSIP: 403949100	807.000	26,680.06	28,285.35
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	1,209.000	89,958.32	298,816.44
HOLOGIC INC COM CUSIP: 436440101	1,153.000	48,901.14	83,119.77
HORMEL FOODS CORP COM CUSIP: 440452100	1,441.000	44,953.49	45,204.17
HOULIHAN LOKEY INC CL A CL A CUSIP: 441593100	269.000	26,147.13	46,714.54
HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC CUSIP: 44267T102	166.000	16,010.13	12,768.72
HOWMET AEROSPACE INC COM USD1.00 WI CUSIP: 443201108	2,040.000	49,609.05	223,114.80
HP INC COM CUSIP: 40434L105	4,886.000	98,134.70	159,430.18
HUBBELL INC COM CUSIP: 443510607	269.000	35,144.02	112,681.41
HUBSPOT INC COM CUSIP: 443573100	247.000	55,693.25	172,102.19
HUMANA INC COM CUSIP: 444859102	608.000	226,674.05	154,255.68
HUNT J B TRANS SVCS INC COM CUSIP: 445658107	416.000	40,468.10	70,994.56
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	7,339.000	78,209.54	119,405.53
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	198.000	30,355.32	37,416.06
HUNTSMAN CORP COM STK CUSIP: 447011107	813.000	16,579.56	14,658.39
HYATT HOTELS CORP COM CL A COM CL A CUSIP: 448579102	220.000	15,350.33	34,535.60
IAC INC COM NEW CUSIP: 44891N208	4,693.000	337,833.79	202,456.02
IDACORP INC COM CUSIP: 451107106	308.000	30,925.30	33,658.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
IDEAYA BIOSCIENCES INC COM CUSIP: 45166A102	3,118.000	95,663.96	80,132.60
IDEX CORP COM CUSIP: 45167R104	380.000	37,203.28	79,530.20
IDEXX LABS INC COM CUSIP: 45168D104	413.000	59,222.64	170,750.72
ILLUMINA INC COM CUSIP: 452327109	798.000	153,922.95	106,636.74
** IMMUNOVANT INC COM CUSIP: 45258J102	2,208.000	88,358.61	54,692.16
INCYTE CORP COM CUSIP: 45337C102	796.000	70,314.19	54,979.72
INFORMATICA INC CL A CL A CUSIP: 45674M101	407.000	12,222.25	10,553.51
INGERSOLL RAND INC COM CUSIP: 45687V106	2,031.000	57,716.17	183,724.26
INGRAM MICRO HLDG CORP COM CUSIP: 457152106	89.000	1,769.77	1,725.71
INGREDION INC COM CUSIP: 457187102	329.000	27,064.46	45,257.24
INSMED INC COM PAR \$.01 CUSIP: 457669307	1,977.000	75,960.16	136,492.08
INSPIRE MED SYS INC COM CUSIP: 457730109	847.000	180,317.32	157,016.86
** INSTALLED BLDG PRODS INC COM CUSIP: 45780R101	1,137.000	247,426.65	199,259.25
INSULET CORP COM STK CUSIP: 45784P101	350.000	39,304.93	91,374.50
INTERACTIVE BROKERS GROUP INC CL COM CUSIP: 45841N107	538.000	29,733.87	95,048.46
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	1,876.000	42,171.70	52,565.52
INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	1,281.000	159,060.76	108,308.55
** INTL PAPER CO COM CUSIP: 460146103	1,747.000	81,410.40	94,023.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
INTRA-CELLULAR THERAPIES INC COM CUSIP: 46116X101	515.000	35,273.23	43,012.80
INVESCO LTD COM STK USD0.20 CUSIP: G491BT108	1,878.000	51,214.56	32,827.44
IONIS PHARMACEUTICALS INC COM CUSIP: 462222100	789.000	40,339.43	27,583.44
IPG PHOTONICS CORP COM CUSIP: 44980X109	140.000	13,071.44	10,180.80
IQVIA HLDGS INC COM USD0.01 CUSIP: 46266C105	909.000	96,222.08	178,627.59
IRHYTHM TECHNOLOGIES INC COM CUSIP: 450056106	1,630.000	161,755.87	146,977.10
IRIDIUM COMMUNICATIONS INC COM STK CUSIP: 46269C102	597.000	32,742.07	17,324.94
ITT INC COM CUSIP: 45073V108	413.000	18,846.71	59,009.44
JABIL INC COM USD0.001 CUSIP: 466313103	553.000	11,901.44	79,576.70
JACK HENRY & ASSOC INC COM CUSIP: 426281101	364.000	31,696.62	63,809.20
JACOBS SOLUTIONS INC COM CUSIP: 46982L108	625.000	34,878.24	83,512.50
JANUS HENDERSON GROUP PLC ORD USD1.50 CUSIP: G4474Y214	672.000	25,655.01	28,580.16
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	305.000	53,949.82	37,560.75
JEFFERIES FINL GROUP INC COM CUSIP: 47233W109	886.000	19,980.59	69,462.40
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	237.000	26,372.50	59,994.18
JUNIPER NETWORKS INC COM CUSIP: 48203R104	1,643.000	45,669.82	61,530.35
KBR INC COM CUSIP: 48242W106	670.000	33,140.01	38,813.10
KELLANOVA COM USD0.25 CUSIP: 487836108	1,320.000	83,147.57	106,880.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
KEMPER CORP DEL COM CUSIP: 488401100	307.000	24,230.32	20,397.08
KENVUE INC COM CUSIP: 49177J102	9,662.000	175,984.21	206,283.70
KEYCORP NEW COM CUSIP: 493267108	4,685.000	82,444.05	80,300.90
** KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103	879.000	45,979.91	141,193.77
KINDER MORGAN INC DEL COM CUSIP: 49456B101	9,781.000	194,909.79	267,999.40
** KINSALE CAP GROUP INC COM CUSIP: 49714P108	112.000	40,549.99	52,094.56
KIRBY CORP COM CUSIP: 497266106	291.000	17,717.08	30,787.80
KLAVIYO INC COM SER A COM SER A CUSIP: 49845K101	3,528.000	136,436.20	145,494.72
KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 CUSIP: 499049104	4,375.000	224,592.26	232,050.00
** KOHLS CORP COM CUSIP: 500255104	546.000	25,976.38	7,665.84
** KROGER CO COM CUSIP: 501044101	3,335.000	105,887.02	203,935.25
KYNDRYL HLDGS INC COM CUSIP: 50155Q100	1,128.000	13,449.11	39,028.80
LABCORP HLDGS INC COM CUSIP: 504922105	421.000	49,610.77	96,543.72
LAMB WESTON HLDGS INC COM USD5 CUSIP: 513272104	724.000	31,684.95	48,384.92
LANDSTAR SYS INC COM CUSIP: 515098101	179.000	12,934.42	30,762.94
** LANTHEUS HLDGS INC COM CUSIP: 516544103	1,495.000	122,179.36	133,742.70
LAS VEGAS SANDS CORP COM STK CUSIP: 517834107	1,784.000	78,945.03	91,626.24
LATTICE SEMICONDUCTOR CORP COM CUSIP: 518415104	685.000	35,980.14	38,805.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** LAZARD INC COM USD0.01 CUSIP: 52110M109	563.000	21,151.47	28,983.24
LEAR CORP COM NEW COM NEW CUSIP: 521865204	283.000	33,549.26	26,800.10
** LEGGETT & PLATT INC COM CUSIP: 524660107	654.000	30,694.44	6,278.40
LEIDOS HLDGS INC COM CUSIP: 525327102	676.000	35,621.64	97,384.56
LENNAR CORP CL A CL A CUSIP: 526057104	1,192.000	65,572.54	162,553.04
** LENNAR CORP CL B CL B CUSIP: 526057302	57.000	2,083.18	7,532.55
** LENNOX INTL INC COM CUSIP: 526107107	161.000	22,306.36	98,097.30
LIBERTY BROADBAND CORP COM SER A COM SERA CUSIP: 530307107	76.000	5,460.58	5,651.36
LIBERTY BROADBAND CORP COM SER C COM SERC CUSIP: 530307305	552.000	57,316.84	41,267.52
LIBERTY GLOBAL LTD. COM USD0.01 CLASS C CUSIP: G61188127	854.000	8,759.83	11,221.56
LIBERTY GLOBAL LTD. COMMON STOCK CUSIP: G61188101	821.000	8,133.04	10,475.96
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER A CUSIP: 531229771	122.000	8,077.62	10,252.88
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C CUSIP: 531229755	1,057.000	78,213.24	97,941.62
LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER A CUSIP: 531229748	96.000	3,435.84	6,389.76
LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C CUSIP: 531229722	232.000	8,370.32	15,789.92
LIGHT & WONDER INC COM USD0.001 CUSIP: 80874P109	452.000	47,406.53	39,043.76
LINCOLN ELEC HLDGS INC COM CUSIP: 533900106	277.000	20,968.92	51,929.19
LINCOLN NATL CORP COM CUSIP: 534187109	870.000	42,128.40	27,587.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
LINDE PLC SEDOL: BNZHB81	797.000	265,342.03	333,679.99
LITHIA MTRS INC COM CL A CUSIP: 536797103	136.000	46,430.65	48,610.48
LITTELFUSE INC COM CUSIP: 537008104	123.000	28,564.74	28,984.95
LIVE NATION ENTERTAINMENT INC CUSIP: 538034109	796.000	35,231.00	103,082.00
LKQ CORP COM LKQ CORP CUSIP: 501889208	1,338.000	41,553.11	49,171.50
LOAR HOLDINGS INC COM CUSIP: 53947R105	151.000	9,929.80	11,160.41
LOEWS CORP COM CUSIP: 540424108	914.000	43,210.15	77,406.66
LOUISIANA-PACIFIC CORP COM CUSIP: 546347105	322.000	19,050.02	33,343.10
LPL FINL HLDGS INC COM CUSIP: 50212V100	377.000	23,677.20	123,094.27
** LUCID GROUP INC COM CUSIP: 549498103	4,986.000	58,256.64	15,057.72
** LUMENTUM HLDGS INC COM CUSIP: 55024U109	335.000	24,100.84	28,123.25
LYFT INC CL A CL A CUSIP: 55087P104	1,800.000	73,524.97	23,220.00
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	1,306.000	87,887.28	96,996.62
L3HARRIS TECHNOLOGIES INC COM CUSIP: 502431109	956.000	214,622.92	201,027.68
M & T BK CORP COM CUSIP: 55261F104	843.000	128,986.93	158,492.43
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK CUSIP: 55405Y100	276.000	30,766.19	35,855.16
** MACYS INC COM STK CUSIP: 55616P104	1,354.000	28,043.64	22,923.22
MADISON SQUARE GARDEN SPORTS CORP CUSIP: 55825T103	93.000	11,512.83	20,988.24

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Stock - Common</i>			
United States - USD			
MANHATTAN ASSOCS INC COM CUSIP: 562750109	307.000	18,285.38	82,963.68
MANPOWERGROUP INC CUSIP: 56418H100	236.000	20,199.68	13,621.92
MAPLEBEAR INC COM CUSIP: 565394103	854.000	27,637.10	35,372.68
MARKEL GROUP INC CUSIP: 570535104	65.000	60,486.11	112,204.95
MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108	188.000	30,965.58	42,495.52
** MARRIOTT VACATIONS WORLDWIDE CORP COM CUSIP: 57164Y107	185.000	30,094.14	16,613.00
MARTIN MARIETTA MATLS INC COM CUSIP: 573284106	310.000	63,929.02	160,115.00
MASCO CORP COM CUSIP: 574599106	1,114.000	33,274.45	80,842.98
MASIMO CORP COM STK CUSIP: 574795100	215.000	22,636.47	35,539.50
MASTEC INC COM CUSIP: 576323109	314.000	33,490.16	42,747.96
MATADOR RES CO COM CUSIP: 576485205	585.000	34,866.99	32,912.10
** MATCH GROUP INC NEW COM CUSIP: 57667L107	1,309.000	144,056.96	42,817.39
MATTEL INC COM STOCK 1.00 PAR CUSIP: 577081102	1,704.000	50,053.72	30,211.92
MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206	1,261.000	60,576.92	96,138.64
MDU RES GROUP INC COM CUSIP: 552690109	1,267.000	15,043.58	22,831.34
MEDPACE HLDGS INC COM CUSIP: 58506Q109	128.000	31,216.19	42,525.44
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	202.000	282,298.74	343,488.88
MERCURY SYSTEMS INC CUSIP: 589378108	5,832.000	302,875.14	244,944.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
METTLER-TOLEDO INTL INC COM CUSIP: 592688105	107.000	49,835.97	130,933.76
MGIC INVT CORP WIS COM CUSIP: 552848103	1,357.000	18,468.95	32,174.47
** MGM RESORTS INTERNATIONAL COM CUSIP: 552953101	1,170.000	32,952.54	40,540.50
MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	2,666.000	97,307.96	152,895.10
** MICROSTRATEGY INC CL A NEW CL A NEW CUSIP: 594972408	831.000	124,885.74	240,674.22
MIDDLEBY CORP COM CUSIP: 596278101	267.000	29,168.79	36,165.15
MKS INSTRS INC COM CUSIP: 55306N104	335.000	33,664.93	34,970.65
MLP VIPER ENERGY INC CUSIP: 927959106	507.000	19,549.10	24,878.49
MOHAWK INDS INC COM CUSIP: 608190104	266.000	42,694.68	31,688.58
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	291.000	37,474.05	84,695.55
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	889.000	76,377.25	50,957.48
MONGODB INC CL A CL A CUSIP: 60937P106	361.000	83,017.30	84,044.41
MONOLITHIC PWR SYS INC COM CUSIP: 609839105	236.000	45,191.47	139,641.20
MORNINGSTAR INC COM STK CUSIP: 617700109	137.000	15,020.97	46,136.12
MOSAIC CO/THE CUSIP: 61945C103	1,586.000	49,529.55	38,983.88
** MP MATERIALS CORP COM USD0.0001 CL A CUSIP: 553368101	632.000	17,424.17	9,859.20
MSA SAFETY INC COM CUSIP: 553498106	186.000	20,694.70	30,833.22
MSC INDL DIRECT INC CL A COM CUSIP: 553530106	233.000	19,700.55	17,402.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
MSCI INC COM USD0.01 CUSIP: 55354G100	387.000	43,633.31	232,203.87
MURPHY USA INC COM CUSIP: 626755102	95.000	27,786.71	47,666.25
NASDAQ INC CUSIP: 631103108	2,089.000	68,420.07	161,500.59
NATERA INC COM CUSIP: 632307104	578.000	61,737.91	91,497.40
NATL FUEL GAS CO COM CUSIP: 636180101	539.000	29,410.19	32,706.52
NCINO INC NEW COM CUSIP: 63947X101	420.000	15,980.38	14,103.60
NETAPP INC COM STK CUSIP: 64110D104	1,032.000	44,582.87	119,794.56
NEUROCRINE BIOSCIENCES INC COM CUSIP: 64125C109	500.000	30,694.67	68,250.00
** NEW FORTRESS INC CL A SHS REPSTG LTD LIABILITY CUSIP: 644393100	402.000	12,004.21	6,078.24
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP: 650111107	810.000	27,632.13	42,160.50
NEWELL BRANDS INC COM CUSIP: 651229106	2,066.000	72,617.22	20,577.36
NEWMARKET CORP COM CUSIP: 651587107	34.000	15,458.57	17,963.90
NEWS CORP COM CL A CUSIP: 65249B109	1,906.000	23,952.23	52,491.24
** NEWS CORP COM CL B CUSIP: 65249B208	564.000	8,908.66	17,162.52
NEXSTAR MEDIA GROUP INC COMMON STOCK CUSIP: 65336K103	156.000	17,434.87	24,643.32
NISOURCE INC COM CUSIP: 65473P105	2,478.000	61,600.89	91,091.28
NORDSON CORP COM CUSIP: 655663102	285.000	25,008.86	59,633.40
NORDSTROM INC COM CUSIP: 655664100	480.000	31,830.61	11,592.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 CUSIP: G66721104	2,213.000	77,092.18	56,940.49
NOV INC COM CUSIP: 62955J103	1,952.000	71,374.86	28,499.20
NOVANTA INC NOVANTA INC CUSIP: 67000B104	1,163.000	192,615.70	177,671.51
NRG ENERGY INC COM NEW CUSIP: 629377508	1,098.000	18,515.29	99,061.56
NUCOR CORP COM CUSIP: 670346105	1,201.000	80,834.00	140,168.71
NUTANIX INC CL A CL A CUSIP: 67059N108	1,262.000	57,997.71	77,209.16
NVENT ELECTRIC PLC COM USD0.01 WI CUSIP: G6700G107	837.000	20,237.40	57,049.92
NVR INC COM STK USD0.01 CUSIP: 62944T105	15.000	39,713.92	122,683.50
OGE ENERGY CORP COM CUSIP: 670837103	1,116.000	36,629.21	46,035.00
OKTA INC CL A CL A CUSIP: 679295105	816.000	63,411.35	64,300.80
OLD DOMINION FREIGHT LINE INC COM CUSIP: 679580100	985.000	37,038.17	173,754.00
OLD REPUBLIC INTERNATIONAL CORP COM STK USD1 CUSIP: 680223104	1,281.000	23,557.30	46,359.39
OLIN CORP COM CUSIP: 680665205	585.000	17,201.01	19,773.00
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	301.000	25,748.79	33,028.73
** OMNIAB INC COM \$12.50 VESTING CUSIP: 68218J202	741.000	0.00	0.00
** OMNIAB INC COM \$15.00 VESTING CUSIP: 68218J301	741.000	0.00	0.00
** OMNIGROUP INC COM CUSIP: 681919106	976.000	77,670.19	83,975.04
ON SEMICONDUCTOR CORP COM CUSIP: 682189105	2,145.000	35,383.28	135,242.25

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<i>Corporate Stock - Common</i>			
United States - USD			
ONEMAIN HLDGS INC COM CUSIP: 68268W103	576.000	21,657.85	30,026.88
ONEOK INC COM STK CUSIP: 682680103	2,944.000	167,175.21	295,577.60
ONTO INNOVATION INC CUSIP: 683344105	246.000	54,012.18	41,000.82
** ORGANON & CO COM CUSIP: 68622V106	1,265.000	37,034.39	18,873.80
OSHKOSH CORPORATION CUSIP: 688239201	326.000	23,166.70	30,992.82
OTIS WORLDWIDE CORP COM USD0.01 WI CUSIP: 68902V107	2,023.000	116,237.90	187,350.03
OVINTIV INC COM USD0.01 CUSIP: 69047Q102	1,318.000	60,268.33	53,379.00
OWENS CORNING NEW COM STK CUSIP: 690742101	432.000	23,587.49	73,578.24
PACKAGING CORP AMER COM ISIN US6951561090 CUSIP: 695156109	444.000	38,874.45	99,957.72
PALANTIR TECHNOLOGIES INC CL A CL A CUSIP: 69608A108	10,152.000	255,452.26	767,795.76
** PARAMOUNT GLOBAL COM USD0.001 CL A CUSIP: 92556H107	27.000	594.47	602.10
** PARAMOUNT GLOBAL OM USD0.001 CL B CUSIP: 92556H206	2,947.000	137,920.70	30,825.62
PARSONS CORP DEL COM CUSIP: 70202L102	222.000	18,162.20	20,479.50
PAYCHEX INC COM CUSIP: 704326107	1,623.000	101,505.79	227,577.06
PAYCOM SOFTWARE INC COM CUSIP: 70432V102	255.000	30,590.35	52,267.35
PAYCOR HCM INC COM CUSIP: 70435P102	412.000	9,053.23	7,650.84
PAYLOCITY HLDG CORP COM CUSIP: 70438V106	220.000	27,078.59	43,883.40
PEGASYSTEMS INC COM CUSIP: 705573103	224.000	13,634.92	20,876.80

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<i>Corporate Stock - Common</i>			
United States - USD			
** PENN ENTERTAINMENT INC CUSIP: 707569109	747.000	56,672.57	14,805.54
PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP: 70959W103	93.000	5,062.95	14,176.92
PENTAIR PLC COM USD0.01 CUSIP: G7S00T104	830.000	33,917.90	83,531.20
PENUMBRA INC COM CUSIP: 70975L107	845.000	158,472.38	200,670.60
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	3,799.000	164,140.62	321,205.45
PERMIAN RES CORP CL A CUSIP: 71424F105	3,301.000	52,914.38	47,468.38
PERRIGO COMPANY LIMITED COM EUR0.001 CUSIP: G97822103	657.000	44,637.86	16,891.47
PG& E CORP COM CUSIP: 69331C108	11,011.000	206,727.91	222,201.98
** PILGRIMS PRIDE CORP CUSIP: 72147K108	201.000	4,668.57	9,123.39
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	389.000	26,412.11	44,497.71
PINNACLE W. CAP CORP COM CUSIP: 723484101	634.000	46,820.21	53,744.18
PINTEREST INC CL A CL A CUSIP: 72352L106	3,033.000	99,771.45	87,957.00
PLANET FITNESS INC CL A CL A CUSIP: 72703H101	3,006.000	284,800.74	297,203.22
** PLAYTIKA HLDG CORP COM CUSIP: 72815L107	330.000	3,310.85	2,290.20
POLARIS INC CUSIP: 731068102	257.000	34,312.93	14,808.34
POOL CORP COM STK CUSIP: 73278L105	187.000	18,586.13	63,755.78
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	362.000	17,327.50	34,049.72
POST HLDGS INC COM STK CUSIP: 737446104	248.000	14,982.91	28,386.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
POWELL INDS INC COM CUSIP: 739128106	769.000	194,907.89	170,448.85
POWER INTEGRATIONS INC COM CUSIP: 739276103	3,225.000	227,777.59	198,982.50
PPG IND INC COM CUSIP: 693506107	1,171.000	124,009.62	139,875.95
PPL CORP COM ISIN US69351T1060 CUSIP: 69351T106	3,862.000	120,764.50	125,360.52
** PREMIER INC CL A CL A CUSIP: 74051N102	575.000	19,376.96	12,190.00
PRIMERICA INC COM CUSIP: 74164M108	1,094.000	123,536.10	296,933.48
PRINCIPAL FINL GROUP INC COM STK CUSIP: 74251V102	1,170.000	71,101.17	90,569.70
PROCORE TECHNOLOGIES INC COM CUSIP: 74275K108	539.000	38,668.02	40,387.27
PROSPERITY BANCSHARES INC COM CUSIP: 743606105	459.000	30,961.74	34,585.65
PRUDENTIAL FINL INC COM CUSIP: 744320102	1,821.000	119,143.66	215,843.13
PTC INC COM CUSIP: 69370C100	593.000	35,663.32	109,034.91
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	2,568.000	119,774.73	216,970.32
PULTE GROUP INC CUSIP: 745867101	1,033.000	21,733.09	112,493.70
PURE STORAGE INC CL A CL A CUSIP: 74624M102	1,537.000	40,931.06	94,417.91
PVH CORP COM USD1 CUSIP: 693656100	288.000	28,107.24	30,456.00
QIAGEN NV ORD EUR0.01 CUSIP: N72482149	1,127.000	49,105.90	50,185.31
** QORVO INC COM CUSIP: 74736K101	483.000	27,154.96	33,776.19
QUANTA SVCS INC COM CUSIP: 74762E102	733.000	40,919.28	231,664.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** QUANTUMSCAPE CORP COM USD0.0001 CL A CUSIP: 74767V109	1,753.000	36,383.08	9,098.07
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	556.000	51,728.89	83,878.16
QUIDELORTHO CORPORATION COM USD0.001 CUSIP: 219798105	313.000	29,681.35	13,944.15
RADNET INC COM STK CUSIP: 750491102	2,454.000	195,812.82	171,387.36
RALPH LAUREN CORP CL A CL A CUSIP: 751212101	199.000	22,123.61	45,965.02
RAMBUS INC DEL COM CUSIP: 750917106	4,690.000	265,859.56	247,913.40
RANGE RES CORP COM CUSIP: 75281A109	1,181.000	31,946.11	42,492.38
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109	934.000	56,870.05	145,078.22
RBC BEARINGS INC COM CUSIP: 75524B104	143.000	29,892.97	42,777.02
REGAL REXNORD CORPORATION COM STK USD0.01 CUSIP: 758750103	1,573.000	189,086.93	244,019.49
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	4,673.000	68,584.46	109,908.96
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	333.000	25,367.98	71,138.79
RELiance INC COM NPV CUSIP: 759509102	272.000	19,805.59	73,238.72
RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	263.000	40,673.23	65,437.03
REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109	1,051.000	132,477.95	151,280.94
RESMED INC COM CUSIP: 761152107	734.000	63,717.60	167,858.46
REVOLUTION MEDICINES INC COM CUSIP: 76155X100	2,071.000	102,322.13	90,585.54
** REVVITY INC CUSIP: 714046109	617.000	47,986.62	68,863.37

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<i>Corporate Stock - Common</i>			
United States - USD			
REYNOLDS CONSUMER PRODS INC COM CUSIP: 76171L106	268.000	7,570.62	7,233.32
** RH COM CUSIP: 74967X103	624.000	284,124.53	245,600.16
** RINGCENTRAL INC CL A CL A CUSIP: 76680R206	393.000	28,490.54	13,758.93
** RIVIAN AUTOMOTIVE INC CUSIP: 76954A103	4,205.000	123,400.21	55,926.50
RLI CORP COM CUSIP: 749607107	213.000	28,067.38	35,108.79
ROBERT HALF INC COM USD0.001 CUSIP: 770323103	502.000	31,399.07	35,370.92
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP: 770700102	3,413.000	34,127.21	127,168.38
ROBLOX CORP COM USD0.0001 CL A CUSIP: 771049103	2,649.000	99,524.12	153,271.14
** ROCKET COS INC CL A CL A CUSIP: 77311W101	731.000	13,404.50	8,231.06
ROCKWELL AUTOMATION CUSIP: 773903109	578.000	83,361.61	165,186.62
** ROIVANT SCIENCES LTD COM 0.0000000341740141 CUSIP: G76279101	2,130.000	22,382.72	25,197.90
ROKU INC COM CL A COM CL A CUSIP: 77543R102	632.000	65,388.56	46,982.88
** ROLLINS INC COM CUSIP: 775711104	1,410.000	25,984.06	65,353.50
ROSS STORES INC COM CUSIP: 778296103	1,649.000	132,830.36	249,444.23
** ROYAL CARIBBEAN GROUP COM STK CUSIP: V7780T103	1,196.000	103,072.33	275,905.24
ROYAL GOLD INC COM STK USD0.01 CUSIP: 780287108	329.000	23,313.59	43,378.65
ROYALTY PHARMA PLC COM USD0.0001 CLASS A CUSIP: G7709Q104	1,974.000	83,026.49	50,356.74
RPM INTL INC CUSIP: 749685103	637.000	34,629.25	78,389.22

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<i>Corporate Stock - Common</i>			
United States - USD			
RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A CUSIP: 78351F107	530.000	22,239.11	34,004.80
RYDER SYS INC COM CUSIP: 783549108	216.000	17,123.11	33,881.76
S.W. AIRL CO COM CUSIP: 844741108	3,014.000	96,691.74	101,330.68
** SAIA INC COM STK CUSIP: 78709Y105	612.000	186,620.28	278,906.76
SAREPTA THERAPEUTICS INC COM CUSIP: 803607100	454.000	62,073.89	55,201.86
SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102	213.000	5,714.21	6,236.64
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 CUSIP: 808625107	256.000	19,236.08	28,615.68
SCOTTS MIRACLE-GRO CLASS'A'COM NPV CUSIP: 810186106	210.000	15,338.41	13,931.40
SEABOARD CORP DEL COM CUSIP: 811543107	2.000	7,687.40	4,859.32
SEALED AIR CORP NEW COM STK CUSIP: 81211K100	711.000	31,763.97	24,053.13
** SEAPORT ENTMT GROUP INC COM CUSIP: 812215200	21.000	701.40	586.95
SEI INVTS CO COM CUSIP: 784117103	516.000	26,602.04	42,559.68
SEMTECH CORP COM CUSIP: 816850101	3,045.000	194,694.80	188,333.25
SENSATA TECHNOLOGIES B V HOLDING CUSIP: G8060N102	732.000	34,963.69	20,056.80
SENTINELONE INC CL A COM CL A COM CUSIP: 81730H109	7,776.000	186,818.17	172,627.20
SERVICE CORP INTL COM CUSIP: 817565104	717.000	21,542.14	57,230.94
SHARKNINJA COM USD0.0001 CUSIP: G8068L108	332.000	24,950.37	32,323.52
** SHIFT4 PMTS INC CL A CL A CUSIP: 82452J109	304.000	23,174.26	31,549.12

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
SILGAN HLDGS INC COM CUSIP: 827048109	422.000	13,500.75	21,965.10
SIMPSON MFG INC COM CUSIP: 829073105	1,021.000	191,213.88	169,312.43
** SIRIUS XM HLDGS INC NEW COM CUSIP: 829933100	1,085.000	29,707.30	24,738.00
SITEONE LANDSCAPE SUPPLY INC COM CUSIP: 82982L103	1,564.000	242,302.34	206,088.28
SKECHERS U S A INC CL A CL A ISIN #US8305661055 CUSIP: 830566105	659.000	25,512.71	44,311.16
** SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102	804.000	67,563.69	71,298.72
SLM CORP COM CUSIP: 78442P106	1,118.000	12,465.20	30,834.44
SMITH A O CORP COM CUSIP: 831865209	601.000	24,329.87	40,994.21
SMUCKER J M CO COM NEW CUSIP: 832696405	517.000	64,768.92	56,932.04
SMURFIT WESTROCK LTD CUSIP: G8267P108	2,608.000	122,294.97	140,466.88
SNAP-ON INC COM CUSIP: 833034101	260.000	45,418.63	88,264.80
** SOFI TECHNOLOGIES INC COM CUSIP: 83406F102	5,392.000	36,091.34	83,036.80
SOLVENTUM CORP COM COM USD0.01 CUSIP: 83444M101	699.000	36,964.31	46,175.94
SOMNIGROUP INTERNATIONAL INC. COM USD0.01 CUSIP: 88023U101	831.000	14,090.87	47,109.39
SONOCO PROD CO COM CUSIP: 835495102	481.000	26,869.92	23,496.85
SOTERA HEALTH CO COM CUSIP: 83601L102	754.000	15,908.68	10,314.72
SPECTRUM BRANDS HLDGS INC COM USD0.01 CUSIP: 84790A105	147.000	11,814.58	12,420.03
SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP: 848574109	576.000	27,219.99	19,630.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
SPS COMM INC COM CUSIP: 78463M107	1,227.000	146,438.32	225,755.73
** SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100	1,074.000	44,653.71	81,387.72
** STANDARDAERO INC. COM USD0.01 CUSIP: 85423L103	348.000	9,074.10	8,616.48
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	770.000	92,325.06	61,823.30
STATE STR CORP COM CUSIP: 857477103	1,486.000	90,417.96	145,850.90
STEEL DYNAMICS INC COM CUSIP: 858119100	745.000	27,000.86	84,982.15
STERIS PLC ORD USD0.001 SEDOL: BFY8C75	2,235.000	352,589.41	459,426.60
STERLING INFRASTRUCTURE INC COM STK USD0.01 CUSIP: 859241101	1,247.000	190,014.93	210,057.15
STIFEL FINL CORP COM CUSIP: 860630102	509.000	34,456.74	53,994.72
STRIDE INC COM USD CUSIP: 86333M108	2,380.000	261,350.42	247,353.40
** SUPER MICRO COMPUTER INC COM NEW CUSIP: 86800U302	2,490.000	204,018.58	75,895.20
** SURGERY PARTNERS INC COM CUSIP: 86881A100	6,287.000	182,793.98	133,095.79
SYNCHRONY FINL COM CUSIP: 87165B103	1,991.000	71,683.24	129,415.00
SYNOVUS FINL CORP COM NEW COM NEW CUSIP: 87161C501	734.000	27,626.29	37,602.82
SYSCO CORP COM CUSIP: 871829107	2,492.000	177,908.12	190,538.32
T ROWE PRICE GROUP INC CUSIP: 74144T108	1,107.000	100,458.95	125,190.63
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP: 874054109	870.000	86,057.47	160,149.60
TAPESTRY INC COM USD0.01 CUSIP: 876030107	1,172.000	45,734.17	76,566.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
TARGA RES CORP COM CUSIP: 87612G101	1,101.000	60,189.93	196,528.50
TD SYNEX CORPORATION COM USD0.001 CUSIP: 87162W100	378.000	28,876.03	44,331.84
TECHNIPFMC PLC COM USD1 CUSIP: G87110105	2,142.000	33,727.38	61,989.48
TELEDYNE TECHNOLOGIES INC COM CUSIP: 879360105	234.000	51,771.36	108,606.42
TELEFLEX INC COM CUSIP: 879369106	236.000	39,681.80	42,003.28
TENET HEALTHCARE CORP COM NEW . CUSIP: 88033G407	476.000	27,722.71	60,085.48
TERADATA CORP DEL COM STK CUSIP: 88076W103	474.000	17,931.24	14,765.10
TERADYNE INC COM CUSIP: 880770102	788.000	26,042.81	99,224.96
TETRA TECH INC NEW COM CUSIP: 88162G103	5,946.000	110,652.85	236,888.64
** TEXAS PAC LD CORP COM USD0.01 CUSIP: 88262P102	95.000	51,207.88	105,066.20
TEXAS ROADHOUSE INC COMMON STOCK CUSIP: 882681109	1,366.000	121,611.73	246,467.38
TEXTRON INC COM CUSIP: 883203101	935.000	45,221.70	71,518.15
** TFS FINL CORP COM STK CUSIP: 87240R107	300.000	5,235.72	3,768.00
** THE CAMPBELLS COMPANY CUSIP: 134429109	962.000	50,116.49	40,288.56
THE COOPER COMPANIES, INC. CUSIP: 216648501	978.000	93,345.23	89,907.54
THE HARTFORD INSURANCE GROUP INC COM USD0.01 CUSIP: 416515104	1,472.000	79,144.60	161,036.80
THE TRADE DESK INC COM CL A COM CL A CUSIP: 88339J105	2,252.000	71,731.18	264,677.56
** THOR INDS INC COM STK CUSIP: 885160101	255.000	17,727.26	24,406.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
TIMKEN CO COM CUSIP: 887389104	330.000	15,112.95	23,552.10
TKO GROUP HLDGS INC COM CUSIP: 87256C101	395.000	38,497.95	56,133.45
TOAST INC COM USD0.000001 CLASS A CUSIP: 888787108	2,285.000	45,541.02	83,288.25
TOLL BROS INC COM CUSIP: 889478103	520.000	18,721.12	65,494.00
TOPBUILD CORP COM CUSIP: 89055F103	159.000	31,464.78	49,503.06
TORO CO COM CUSIP: 891092108	522.000	26,098.18	41,812.20
TPG PARTNERS LLC CL A COM CUSIP: 872657101	437.000	13,501.73	27,461.08
** TRACTOR SUPPLY CO COM CUSIP: 892356106	2,705.000	53,609.09	143,527.30
TRADEWEB MKTS INC CL A CL A CUSIP: 892672106	589.000	39,562.32	77,111.88
TRANSUNION COM CUSIP: 89400J107	978.000	47,360.85	90,670.38
TRAVEL + LEISURE CO COM USD0.01 CUSIP: 894164102	344.000	14,173.43	17,354.80
TREX CO INC COM CUSIP: 89531P105	535.000	34,706.06	36,931.05
TRIMBLE INC COM TRIMBLE INC CUSIP: 896239100	1,228.000	38,020.07	86,770.48
TRIPADVISOR INC COM USD0.001 CUSIP: 896945201	532.000	33,947.72	7,857.64
** TRUMP MEDIA & TECHNOLOGY GROUP CORP CUSIP: 25400Q105	375.000	12,456.63	12,787.50
TWILIO INC CL A CL A CUSIP: 90138F102	771.000	76,184.74	83,329.68
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	213.000	39,984.33	122,824.32
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103	1,419.000	86,203.36	81,507.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
U-HAUL HOLDING COMPANY CUSIP: 023586506	498.000	18,940.61	31,896.90
** U-HAUL HOLDING COMPANY CUSIP: 023586100	30.000	985.41	2,072.70
** UBIQUITI INC COM CUSIP: 90353W103	21.000	1,765.92	6,970.53
UGI CORP NEW COM CUSIP: 902681105	1,232.000	40,158.77	34,779.36
UIPATH INC CL A CL A CUSIP: 90364P105	2,223.000	46,081.62	28,254.33
ULTA BEAUTY INC COM STK USD0.01 CUSIP: 90384S303	240.000	47,053.53	104,383.20
ULTRAGENYX PHARMACEUTICAL INC COM CUSIP: 90400D108	2,080.000	118,524.02	87,505.60
UNDER ARMOR INC CL A CUSIP: 904311107	940.000	37,124.87	7,783.20
UNDER ARMOUR INC CL C COM CUSIP: 904311206	945.000	34,782.22	7,049.70
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP: 910047109	1,644.000	96,705.66	159,632.40
UNITED RENTALS INC COM CUSIP: 911363109	333.000	40,909.45	234,578.52
** UNITED STS STL CORP NEW COM CUSIP: 912909108	1,103.000	27,908.98	37,490.97
UNITED THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	219.000	30,391.31	77,271.96
** UNITY SOFTWARE INC COM CUSIP: 91332U101	1,523.000	119,573.74	34,221.81
UNIVERSAL DISPLAY CORP COM CUSIP: 91347P105	234.000	28,141.84	34,210.80
UNUM GROUP CUSIP: 91529Y106	938.000	39,304.64	68,502.14
UNVL HEALTH SERVICES INC CL B COM CUSIP: 913903100	290.000	36,053.80	52,031.80
US FOODS HLDG CORP COM CUSIP: 912008109	1,155.000	37,279.95	77,916.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** UWM HLDGS CORP COM USD0.0001 CL A CUSIP: 91823B109	543.000	3,063.21	3,187.41
** V F CORP COM CUSIP: 918204108	1,741.000	94,719.81	37,361.86
** VAIL RESORTS INC COM CUSIP: 91879Q109	191.000	28,196.90	35,802.95
VALMONT INDS INC COM CUSIP: 920253101	100.000	13,716.45	30,667.00
VALVOLINE INC COM CUSIP: 92047W101	649.000	13,720.34	23,480.82
VARONIS SYS INC COM CUSIP: 922280102	4,804.000	243,383.17	213,441.72
VAXCYTE INC COM CUSIP: 92243G108	1,028.000	80,204.72	84,152.08
VEEVA SYS INC CL A COM CL A COM CUSIP: 922475108	744.000	60,217.53	156,426.00
VERALTO CORP COM CUSIP: 92338C103	1,238.000	118,193.97	126,090.30
VERISIGN INC COM CUSIP: 92343E102	423.000	39,993.75	87,544.08
VERISK ANALYTICS INC COM USD0.001 CUSIP: 92345Y106	714.000	67,158.01	196,657.02
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	1,806.000	41,609.21	205,179.66
** VESTIS CORP COM CUSIP: 29430C102	635.000	10,378.49	9,677.40
VIATRIS INC CUSIP: 92556V106	5,938.000	94,614.33	73,928.10
** VIKING THERAPEUTICS INC COM CUSIP: 92686J106	518.000	27,460.06	20,844.32
VIRTU FINL INC CL A CL A CUSIP: 928254101	431.000	11,121.08	15,378.08
VISTRA CORP COM USD0.01 CUSIP: 92840M102	1,744.000	33,648.62	240,445.28
VONTIER CORP COM USD0.0001 WI CUSIP: 928881101	759.000	22,049.88	27,680.73

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
VOYA FINL INC COM CUSIP: 929089100	518.000	27,203.52	35,653.94
VULCAN MATERIALS CO COM CUSIP: 929160109	668.000	82,053.64	171,829.64
WABTEC CORP COM CUSIP: 929740108	860.000	71,621.15	163,047.40
** WALGREENS BOOTS ALLIANCE INC COM CUSIP: 931427108	3,569.000	109,450.64	33,298.77
WARNER BROS DISCOVERY INC CUSIP: 934423104	12,246.000	249,743.51	129,440.22
WASTE CONNECTIONS INC COM SEDOL: BYVG1F6	1,630.000	232,632.11	279,675.40
WATERS CORP COM CUSIP: 941848103	296.000	44,422.40	109,810.08
WATSCO INC COM CUSIP: 942622200	174.000	28,039.53	82,456.86
** WAYFAIR INC CL A CL A CUSIP: 94419L101	480.000	48,040.08	21,273.60
WEATHERFORD INTL LTD COMMON STOCK CUSIP: G48833118	365.000	44,694.87	26,144.95
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109	866.000	46,799.56	47,820.52
WENDYS CO COM CUSIP: 95058W100	860.000	9,961.00	14,018.00
WESCO INTL INC COM CUSIP: 95082P105	219.000	25,462.09	39,630.24
WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105	364.000	39,829.54	119,231.84
WESTERN ALLIANCE BANCORPORATION COM CUSIP: 957638109	3,506.000	194,814.34	292,891.24
WESTERN UNION CO CUSIP: 959802109	1,681.000	34,607.37	17,818.60
WESTLAKE CORPORATION COM USD0.01 CUSIP: 960413102	168.000	12,374.59	19,261.20
WESTN DIGITAL CORP COM CUSIP: 958102105	1,743.000	92,634.24	103,935.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
WEX INC COM CUSIP: 96208T104	1,543.000	220,677.77	270,518.76
** WHIRLPOOL CORP COM CUSIP: 963320106	269.000	39,921.82	30,795.12
WHITE MOUNTAINS INSURANCE GROUP COM STOCK CUSIP: G9618E107	13.000	11,440.19	25,285.78
WILLIAMS CO INC COM CUSIP: 969457100	6,140.000	180,148.01	332,296.80
WILLIAMS SONOMA INC COM CUSIP: 969904101	638.000	25,878.98	118,144.84
WILLIS TOWERS WATSON PLC COM USD0.000115 CUSIP: G96629103	515.000	78,664.61	161,318.60
WILLSCOT HOLDINGS CORPORATION COM CUSIP: 971378104	922.000	32,033.56	30,840.90
WINGSTOP INC COM CUSIP: 974155103	147.000	28,406.60	41,777.40
WINTRUST FINL CORP COM CUSIP: 97650W108	333.000	29,821.55	41,528.43
** WOLFSPEED INC COM USD0.00125 CUSIP: 977852102	622.000	34,804.93	4,142.52
WOODWARD INC COM CUSIP: 980745103	298.000	33,467.39	49,593.16
WYNDHAM HOTELS & RESORTS INC COM CUSIP: 98311A105	398.000	20,850.19	40,114.42
WYNN RESORTS LTD COM CUSIP: 983134107	523.000	60,300.74	45,061.68
XCEL ENERGY INC COM CUSIP: 98389B100	2,965.000	120,749.80	200,196.80
XPO INC COM CUSIP: 983793100	573.000	18,728.28	75,148.95
XYLEM INC COM CUSIP: 98419M100	1,219.000	85,310.54	141,428.38
YETI HLDGS INC COM CUSIP: 98585X104	410.000	33,084.96	15,789.10
YUM BRANDS INC COM CUSIP: 988498101	1,421.000	167,957.98	190,641.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ZEBRA TECHNOLOGIES CORP CL A CUSIP: 989207105	257.000	30,266.99	99,258.54
ZILLOW GROUP INC COM USD0.0001 CUSIP: 98954M101	229.000	8,825.49	16,224.65
ZILLOW GROUP INC COM USD0.0001 CLASS C CUSIP: 98954M200	782.000	36,887.63	57,907.10
ZIMMER BIOMET HLDGS INC COM CUSIP: 98956P102	999.000	110,428.27	105,524.37
ZIONS BANCORPORATION N A CUSIP: 989701107	750.000	25,510.44	40,687.50
ZOOM COMMUNICATIONS INC CUSIP: 98980L101	1,330.000	151,057.17	108,541.30
ZOOMINFO TECHNOLOGIES INC COM USD0.01 CUSIP: 98980F104	1,551.000	55,741.64	16,301.01
ZSCALER INC COM CUSIP: 98980G102	470.000	47,932.93	84,792.70
10X GENOMICS INC CL A CL A CUSIP: 88025U109	512.000	44,110.41	7,352.32
5TH 3RD BANCORP COM CUSIP: 316773100	3,438.000	94,920.72	145,358.64
Total United States - USD		49,824,048.11	68,897,147.95
Total Corporate Stock - Common		61,747,897.60	83,715,609.89

Partnership/Joint Venture Interests

Global Region - USD			
Commonfund Capital GPE IV CUSIP: 994MSX990	7,650,000.000	7,650,000.00	8,817,314.27
COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS 2014 LP CUSIP: 991V47996	12,052,527.460	12,052,527.46	20,912,432.00
GCM GROSVENOR PRIVATE EQUITY PARTNERS 2020 FEEDER FUND LP (WIS10) CUSIP: 993LFJ998	16,441,617.660	16,441,617.66	22,394,183.67
GCM GROSVENOR 777 FUND LP (WIS10) CUSIP: 992PLJ993	18,094,978.650	18,094,978.65	25,238,356.90
NB CROSSROADS FUND XXI-ASSET ALLOCATION LP CUSIP: 9923NU995	1.000	1.00	20,244,282.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
Global Region - USD			
Total Global Region - USD		54,239,124.77	97,606,568.84
United States - USD			
CF INVESCO CORE REAL ESTATE USA LP CUSIP: 000895870	213.010	33,840,113.33	37,302,027.90
CLARION LION PROPERTIES FUND CUSIP: 992MAQ996	29,847,591.000	29,847,591.00	28,834,069.00
COMMONFUND CAPITAL GLOBAL PRIVATE EQUITYPARTNERS II, LP (WIS10) CUSIP: 992MHC990	17,540,832.560	17,540,832.56	27,714,094.46
COMMONFUND CAPITAL GLOBAL PRIVATE EQUITYPARTNERS III,LP CUSIP: 993LMA999	18,729,559.810	18,729,559.81	25,340,296.54
EVERWEST GWL USPF LP CUSIP: 994JXJ992	21,639,784.150	21,639,784.15	16,668,997.00
LGIMA LONG DURATION US CREDIT FUND LLC CUSIP: 992DCB997	43,468,988.000	43,468,988.00	49,846,903.00
RCP FUND IX, LP CUSIP: 991UWV994	3,452,816.890	3,452,816.89	4,497,452.48
RCP Multi Strategy Cayman Feeder Fund CUSIP: 994JE9995	5,002,957.330	5,002,957.33	6,205,097.93
Total United States - USD		173,522,643.07	196,408,938.31
Total Partnership/Joint Venture Interests		227,761,767.84	294,015,507.15
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - LENDING CUSIP: 658991369	12,707.220	18,928,278.70	38,552,612.66
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP: 658991294	7,182.440	53,258,284.88	163,112,472.61
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	39,375,346.090	39,375,346.09	39,375,346.09
Total United States - USD		111,561,909.67	241,040,431.36
Total Value of Interest in Common/Collective Trusts		111,561,909.67	241,040,431.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO BAILLIE GIFFORD FDS EMERGING MKTS FDCL K CUSIP: 056823396	238,537.870	4,696,690.08	4,572,770.97
MFO BARON SELECT FDS EMERGING MARKETS FDINSTL SHS BARON SELECT FDS CUSIP: 06828M876	317,511.150	4,095,062.67	4,765,842.36
MFO FIDELITY INVESTMENT TRUST ADV INTL SML Z CUSIP: 31618H283	409,674.460	12,531,284.91	12,601,586.39
MFO INVESCO DEVELOPING MARKETS FUND CUSIP: 00143W859	107,885.670	4,060,838.44	4,103,970.89
Total Emerging Markets Region - USD		25,383,876.10	26,044,170.61
International Region - USD			
MFO ARTISAN FDS INC INTL VALUE FD INSTL SHS CUSIP: 04314H857	605,964.700	27,588,937.63	28,498,519.84
MFO ROWE T PRICE INTL FDS INC INTL DISCIPLINED EQTY FD CL I INTRNL DISCPLI CUSIP: 77956H336	718,255.330	7,683,655.20	6,830,608.19
MFO VIRTUS OPPORTUNITIES TRUST KAR INTL SM-CAP FD CL R6 CUSIP: 92828W551	288,517.230	5,339,029.04	5,401,042.55
Total International Region - USD		40,611,621.87	40,730,170.58
United States - USD			
** MFC ISHARES TR RUSSELL MID-CAP ETF CUSIP: 464287499	726.000	65,495.68	64,178.40
MFO JPMORGAN TR I SMALL CAP EQUITY FD CLR6 CUSIP: 48127B862	238,052.920	13,158,377.04	13,011,972.61
MFO VICTORY CAP COLLECTIVE INVT TR SMALLCAP VALUE COLLECTIVE FD 75 CUSIP: 92644J826	257,673.260	11,397,042.94	13,328,819.32
Total United States - USD		24,620,915.66	26,404,970.33
Total Value of Interest in Registered Investment Com		90,616,413.63	93,179,311.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Australia - USD			
** EXPT FIN AUSTRALIA MEDIUM TERM NTS TRANCHE # TR 00770 4.625% 10-26-2027 CUSIP: 30220L2B9	201,000.000	200,183.94	202,000.75
PVTPL NBN CO LTD GLOBAL MEDIUM TERM NTS 1.45% DUE 05-05-2026 CUSIP: 62878U2A9	225,000.000	225,506.25	215,204.92
Total Australia - USD		425,690.19	417,205.67
Canada - USD			
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO CUSIP: 110709EC2	75,000.000	120,750.00	88,417.43
BRITISH COLUMBIA PROV CDA BD SER BCUSG-16 4.75% DUE 06-12-2034 REG CUSIP: 110709AN2	340,000.000	339,224.80	334,659.31
** CANADA GOVT T BOND 1.625% 01-22-2025 CUSIP: 135087K78	1,200,000.000	1,238,922.00	1,198,332.68
MANITOBA(PROV OF) 4.9% 05-31-2034 CUSIP: 563469VF9	305,000.000	304,164.30	303,591.37
OMERFT 4 04/19/52 4% DUE 04-19-2052/04-19-2022 BEO CUSIP: 682142AH7	490,000.000	396,376.30	379,733.46
ONTARIO (PROVINCE OF) 3.7% 09-17-2029 CUSIP: 683234AW8	810,000.000	809,227.80	779,629.33
ONTARIO PROV CDA BD 5.05% DUE 04-24-2034REG CUSIP: 683234AV0	465,000.000	464,567.55	468,052.19
ONTARIO PROV CDA GLOBAL BD 1.125% DUE 10-07-2030 REG CUSIP: 683234AR9	500,000.000	474,780.00	411,109.39
PROVINCE OF ALBERTA 4.5% 01-24-2034 CUSIP: 013051ET0	365,000.000	362,474.20	352,886.08
PROVINCE OF QUEBEC 4.25% 09-05-2034 CUSIP: 748148SF1	420,000.000	419,151.60	397,225.97
** QUEBEC(PROVINCE OF) 4.5% 04-03-2029 CUSIP: 748148M91	440,000.000	439,397.20	438,225.81
Total Canada - USD		5,369,035.75	5,151,863.02
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	725,000.000	597,069.73	488,650.00
Total Colombia - USD		597,069.73	488,650.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - USD			
** KREDITANSTALT FUR WIEDERAUFBAU KFW 05-02-2025 REG CUSIP: 500769GQ1 GLOBAL NT 2% DUE	275,000.000	270,890.75	272,863.60
Total Germany - USD		270,890.75	272,863.60
Israel - USD			
ISRAEL (STATE OF) 4.5% DUE 01-17-2033 REG CUSIP: 46514BRA7	200,000.000	198,838.00	183,561.00
STATE OF ISRAEL 5.5% 03-12-2034 CUSIP: 46514BRL3	200,000.000	198,440.00	195,137.00
Total Israel - USD		397,278.00	378,698.00
Japan - USD			
JAPAN BANK FOR INTERNATIONAL COOP 4.625% 04-17-2034 CUSIP: 471048DA3	250,000.000	248,557.50	246,477.85
Total Japan - USD		248,557.50	246,477.85
Mexico - USD			
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	1,200,000.000	874,603.23	905,400.00
PETROLEOS MEXICANOS NT 3/A2 2.46% DUE 12-15-2025 BEO SINKING FUND 06-15-2025 CUSIP: 71654QBY7	29,700.000	29,700.00	28,564.20
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 CUSIP: 71654QCC4	100,000.000	91,150.63	68,747.28
** UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG CUSIP: 91087BAM2	205,000.000	169,125.00	166,324.41
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	212,000.000	209,138.00	168,649.27
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	212,000.000	224,979.90	160,857.25
Total Mexico - USD		1,598,696.76	1,498,542.41
Multi-National Agencies Region - USD			
AFRICAN DEVELOPMENT BANK 3.5% 09-18-2029 CUSIP: 00828EFD6	615,000.000	612,933.60	590,134.78

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Multi-National Agencies Region - USD			
ASIAN DEV BK DEB DTD 08/15/1997 6.22 DUE 08-15-2027 REG CUSIP: 045167AU7	125,000.000	163,622.50	129,421.95
ASIAN DEV BK NT 1.75% DUE 09-19-2029 CUSIP: 045167EP4	350,000.000	350,980.00	310,027.20
COUNCIL EUROPE DEV BK GLOBAL NT 4.125% DUE 01-24-2029 REG CUSIP: 222213BE9	500,000.000	499,130.00	493,288.35
EUROPEAN INVT BK EUROPEAN INVT BK 4.875%DUE 02-15-2036 BEO CUSIP: 298785DV5	250,000.000	252,000.00	251,911.37
** INTER-AMERICAN INVT CORP 4.25% 02-14-2029 CUSIP: 45828Q2D8	550,000.000	548,581.00	543,483.87
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	100,000.000	122,176.00	91,494.89
INTERNATIONAL BK FOR RECON & DEV GLOBAL BD 4.75% DUE 02-15-2035 REG CUSIP: 45905CAA2	150,000.000	157,659.00	149,946.87
INTERNATIONAL BK FOR RECON & DEV 3.875% 08-28-2034 CUSIP: 459058LL5	420,000.000	417,383.40	393,713.35
NORDIC INVT BK 4.25% 02-28-2029 CUSIP: 65562QBY0	610,000.000	606,773.10	604,649.42
Total Multi-National Agencies Region - USD		3,731,238.60	3,558,072.05
Paraguay - USD			
PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG CUSIP: 699149AH3	200,000.000	176,000.00	169,300.00
Total Paraguay - USD		176,000.00	169,300.00
Philippines - USD			
PHILIPPINES(REPUBLIC OF) GLOBAL BD 7.75%DUE 01-14-2031 REG CUSIP: 718286BB2	200,000.000	289,098.00	225,523.35
Total Philippines - USD		289,098.00	225,523.35
United States - USD			
&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE CUSIP: 9999990A4	165,000.000	165,000.00	165,000.00
&&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	0.000	0.00	-3,567,187.50

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5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
Account number WECPT

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
** AGNC INVT CORP COM CUSIP: 00123Q104	4,199.000	65,612.82	38,672.79
** AGREE RLTY CORP COM CUSIP: 008492100	539.000	35,106.46	37,972.55
** ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP: 015271109	868.000	107,530.93	84,673.40
AMERICAN HOMES 4 RENT COMMON STOCK CUSIP: 02665T306	1,703.000	43,688.43	63,726.26
** AMERICOLD RLTY TR INC COM CUSIP: 03064D108	1,410.000	45,397.64	30,174.00
** ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT) CUSIP: 035710839	2,874.000	95,396.86	52,594.20
AVALONBAY CMNTYS REIT CUSIP: 053484101	716.000	120,369.71	157,498.52
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE CUSIP: 072024NV0	105,000.000	133,515.90	120,354.63
BRIXMOR PPTY GROUP INC COM CUSIP: 11120U105	1,494.000	31,926.08	41,592.96
** BXP INC CUSIP: 101121101	790.000	91,353.90	58,744.40
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	1,025,000.000	1,333,662.50	1,167,071.15
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP: 13063A5E0	200,000.000	211,520.00	228,171.84
CAMDEN PPTY TR SH BEN INT CUSIP: 133131102	519.000	45,888.09	60,224.76
CF BAILARD REIT INC 1 CUSIP: 99089LUT4	1,572,118.380	37,073,301.37	48,232,591.90
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 CUSIP: 167725AF7	530,284.600	626,165.31	584,146.72
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE CUSIP: 16772PAQ9	25,000.000	33,558.50	25,675.26
CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE CUSIP: 18085PMT8	85,000.000	125,175.27	94,672.64
COUSINS PPTYS INC CUSIP: 222795502	811.000	27,934.32	24,849.04

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WEC ENERGY GROUP MASTER RETIREMENT TRUST
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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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Account Name WISCONSIN ENERGY CORP PEN TRUS
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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CROWN CASTLE INC COM CUSIP: 22822V101	2,193.000	214,154.28	199,036.68
CUBESMART CUSIP: 229663109	1,109.000	36,328.22	47,520.65
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE CUSIP: 235241LS3	200,000.000	249,362.00	203,232.96
DIGITAL RLTY TR INC COM CUSIP: 253868103	1,672.000	185,400.81	296,495.76
EASTGROUP PPTYS INC REIT CUSIP: 277276101	1,306.000	218,806.32	209,599.94
** EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP: 26884U109	378.000	22,709.99	16,737.84
EQTY LIFESTYLE PPTYS INC REIT CUSIP: 29472R108	952.000	33,293.03	63,403.20
EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	1,905.000	123,523.94	136,702.80
ESC GCI LIBERTY INC SR ESCROW CUSIP: 361ESC049	1,050.000	0.00	0.00
ESSEX PPTY TR REIT CUSIP: 297178105	320.000	70,803.77	91,340.80
EXTRA SPACE STORAGE INC COM CUSIP: 30225T102	1,055.000	112,996.57	157,828.00
FEDERAL RLTY INVT TR COM USD0.01 CUSIP: 313745101	425.000	54,809.69	47,578.75
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	30.000	0.00	3,567,187.50
** GAMING & LEISURE PPTYS INC COM CUSIP: 36467J108	1,302.000	48,923.64	62,704.32
HEALTHCARE REALTY TRUST INC COM USD0.01 CL A CUSIP: 42226K105	1,904.000	52,875.82	32,272.80
HEALTHPEAK OP LLC CUSIP: 42250P103	3,530.000	90,696.80	71,553.10
HIGHWOODS PPTYS INC COM CUSIP: 431284108	513.000	20,905.68	15,687.54
** HOST HOTELS & RESORTS INC REIT CUSIP: 44107P104	3,491.000	63,629.04	61,162.32

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WEC ENERGY GROUP MASTER RETIREMENT TRUST
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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE CUSIP: 452152BM2	71,923.080	73,971.45	74,557.57
INTER AMERN DEV BK 3.625% 09-17-2031 CUSIP: 4581X0ER5	490,000.000	488,172.30	463,108.71
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.625% DUE 01-15-2025 REG CUSIP: 459058HT3	350,000.000	351,575.00	349,674.62
INTL BK FOR RECON 3.875% DUE 10-16-2029 CUSIP: 459058LN1	645,000.000	643,316.55	628,425.68
INVITATION HOMES INC COM CUSIP: 46187W107	3,087.000	83,039.68	98,691.39
IRON MTN INC NEW COM CUSIP: 46284V101	1,468.000	59,896.26	154,301.48
** KILROY RLTY CORP COM CUSIP: 49427F108	581.000	38,576.03	23,501.45
KIMCO REALTY CORPORATION CUSIP: 49446R109	3,323.000	75,500.25	77,857.89
LAMAR ADVERTISING CO NEW CL A CL A CUSIP: 512816109	436.000	28,943.48	53,078.64
** LINEAGE INC COM CUSIP: 53566V106	308.000	24,934.14	18,039.56
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE CUSIP: 54438CPA4	105,000.000	130,709.25	116,813.49
** MEDICAL PPTYS TR INC COM REIT CUSIP: 58463J304	2,955.000	45,552.09	11,672.25
MID-AMER APT CMNTYS INC COM CUSIP: 59522J103	582.000	63,504.19	89,959.74
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT CUSIP: 637870106	354.000	17,905.67	13,420.14
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE CUSIP: 646139X83	635,000.000	814,498.69	709,153.40
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE CUSIP: 646139W35	25,000.000	39,736.00	28,639.93
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE CUSIP: 646136XR7	100,000.000	104,810.00	106,728.55
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE CUSIP: 64972FT63	125,000.000	153,762.50	118,245.99

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WEC ENERGY GROUP MASTER RETIREMENT TRUST
048 EIN: 39-6036268
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

Account Name WISCONSIN ENERGY CORP PEN TRUS
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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP: 64971M5L2	370,000.000	415,740.55	367,488.37
NNN REIT INC CUSIP: 637417106	941.000	39,881.64	38,439.85
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP: 66285WFB7	88,000.000	130,449.64	97,799.89
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 CUSIP: 677632PA3	50,000.000	54,100.27	42,517.44
OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100	1,360.000	44,073.36	51,476.00
** PARK HOTELS & RESORTS INC COM CUSIP: 700517105	1,022.000	27,993.86	14,379.54
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP: 73358WJA3	500,000.000	492,791.57	419,995.85
PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40 CUSIP: 73358WCW2	150,000.000	188,286.00	153,418.29
RAYONIER INC REIT CUSIP: 754907103	777.000	21,790.26	20,279.70
REALTY INCOME CORP COM CUSIP: 756109104	4,397.000	266,190.21	234,843.77
REGENCY CTRS CORP COM CUSIP: 758849103	922.000	61,267.30	68,163.46
** REXFORD INDL RLTY INC COM CUSIP: 76169C100	1,090.000	54,014.69	42,139.40
** RITHM CAPITAL CORP CUSIP: 64828T201	2,698.000	38,867.53	29,219.34
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP: 79741TAR5	125,000.000	160,740.00	129,138.60
SBA COMMUNICATIONS CORP COM USD0.01 CL A CUSIP: 78410G104	538.000	169,410.56	109,644.40
SIMON PROPERTY GROUP INC COM CUSIP: 828806109	1,632.000	117,627.53	281,046.72
STAG INDL INC COM CUSIP: 85254J102	902.000	31,263.55	30,505.64
** STARWOOD PROPERTY TRUST INC COM REIT CUSIP: 85571B105	1,593.000	34,990.89	30,187.35

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5500 Supplemental Schedules

31 DEC 24

WEC ENERGY GROUP MASTER RETIREMENT TRUST
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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2024

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
** SUN COMMUNITIES INC COM CUSIP: 866674104	618.000	64,537.25	75,995.46
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 CUSIP: 88258MAB1	25,000.000	25,000.00	24,619.64
UDR INC COM STK CUSIP: 902653104	1,649.000	62,121.74	71,583.09
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE CUSIP: 913366KB5	700,000.000	495,075.00	457,566.20
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE CUSIP: 913366KC3	200,000.000	200,000.00	128,970.90
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9	100,000.000	100,000.00	86,136.86
** VENTAS INC REIT CUSIP: 92276F100	2,111.000	114,255.92	124,316.79
VICI PPTYS INC COM CUSIP: 925652109	5,259.000	134,587.48	153,615.39
** VORNADO RLTY TR COM CUSIP: 929042109	881.000	65,622.31	37,037.24
** W P CAREY INC COM CUSIP: 92936U109	1,095.000	72,485.86	59,655.60
WEYERHAEUSER CO COM CUSIP: 962166104	3,677.000	112,870.99	103,507.55
1ST INDL RLTY TR INC COM CUSIP: 32054K103	663.000	26,637.40	33,236.19
Total United States - USD		49,072,400.58	59,634,059.48
Uruguay - USD			
** REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	85,000.000	84,420.30	77,348.68
Total Uruguay - USD		84,420.30	77,348.68
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

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
JPY - Japanese yen	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		62,260,376.16	72,118,604.11
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-19,853,871.00	-19,853,871.00
Total - all currencies		-19,853,871.00	-19,853,871.00
Total Other Liabilities		-19,853,871.00	-19,853,871.00
<i>Payable Other</i>			
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		1,210,081,354.19	1,405,576,798.70

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