

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
--	---	---

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ 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 NESTLE IN THE USA SAVINGS TRUST
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION 30500 BAINBRIDGE ROAD OLON, OH 44139-2216
2b	Employer Identification Number (EIN) 95-1572209
2c	Plan Sponsor's telephone number 440-349-5757
2d	Business code (see instructions)

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			
	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	Filed with authorized/valid electronic signature.	10/07/2025	KRISTEN MCBRIDE
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
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
--	--

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 7
- (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 A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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

1 Coverage Information:

(a) Name of insurance carrier
RGA REINSURANCE CO.

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
43-1235868	93572	RGA00068	12856	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

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

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

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

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

b Balance at the end of the previous year	7b	118121622
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	3516144
(4) Transferred from separate account	7c(4)	
(5) Other (specify below).....	7c(5)	461369
▶ CHANGE IN FAIR VALUE		
(6) Total additions	7c(6)	3977513
d Total of balance and additions (add lines 7b and 7c(6))	7d	122099135
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	16312135
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below).....	7e(4)	
▶		
(5) Total deductions	7e(5)	16312135
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	105787000

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	GA-63684	12856	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

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

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

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

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

b Balance at the end of the previous year	7b	118125099
c Additions: (1) Contributions deposited during the year	7c(1)	
	7c(2)	
	7c(3)	3521571
	7c(4)	
	7c(5)	455964
(6) Total additions	7c(6)	3977535
d Total of balance and additions (add lines 7b and 7c(6))	7d	122102634
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	16310811
(2) Administration charge made by carrier	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)	7e(4)	
(5) Total deductions	7e(5)	16310811
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	105791823

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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

1 Coverage Information:

(a) Name of insurance carrier
MASSACHUSETTS MUTUAL LIFE INSURANCE

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1590850	65935	30006	12856	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

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

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

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

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

b Balance at the end of the previous year	7b	117128924
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	3409795
(4) Transferred from separate account	7c(4)	
(5) Other (specify below).....	7c(5)	532489
▶ CHANGE IN FAIR VALUE		
(6) Total additions	7c(6)	3942284
d Total of balance and additions (add lines 7b and 7c(6))	7d	121071208
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	16213429
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below).....	7e(4)	
▶		
(5) Total deductions	7e(5)	16213429
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	104857779

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN TOWER LIFE INSURANCE CO.

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-3114906	97136	38000	12856	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

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

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

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

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

b	Balance at the end of the previous year	7b	122719008
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	3561218
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below).....	7c(5)	568849
	▶ CHANGE IN FAIR VALUE		
	(6) Total additions	7c(6)	4130067
d	Total of balance and additions (add lines 7b and 7c(6))	7d	126849075
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	16992578
	(2) Administration charge made by carrier.....	7e(2)	
	(3) Transferred to separate account	7e(3)	
	(4) Other (specify below).....	7e(4)	
	▶		
	(5) Total deductions	7e(5)	16992578
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	109856497

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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

1 Coverage Information:

(a) Name of insurance carrier
LINCOLN NATIONAL LIFE INSURANCE

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
35-1140070	65676	BVW0077I	0	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

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

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

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

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

b Balance at the end of the previous year	7b	123448978
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	315121
(4) Transferred from separate account	7c(4)	
(5) Other (specify below).....	7c(5)	7997176
▶ CHANGE IN FAIR VALUE		
(6) Total additions	7c(6)	8312297
d Total of balance and additions (add lines 7b and 7c(6))	7d	131761275
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	131761275
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below).....	7e(4)	
(5) Total deductions		7e(5) 131761275
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	0

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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

1 Coverage Information:

(a) Name of insurance carrier
TRANSAMERICA LIFE INSURANCE CO.

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
39-0989781	86231	FDA00072TR	12856	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

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

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

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

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

b	Balance at the end of the previous year	7b	118074038
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	3511236
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below).....	7c(5)	465243
	▶ CHANGE IN FAIR VALUE		
	(6) Total additions	7c(6)	3976479
d	Total of balance and additions (add lines 7b and 7c(6))	7d	122050517
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	16307393
	(2) Administration charge made by carrier.....	7e(2)	
	(3) Transferred to separate account	7e(3)	
	(4) Other (specify below).....	7e(4)	
	▶		
	(5) Total deductions	7e(5)	16307393
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	105743124

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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

1 Coverage Information:

(a) Name of insurance carrier
NATIONWIDE LIFE INSURANCE CO.

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
31-4156830	66869	INV-NES-IP-0124	12856	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

b Balance at the end of the previous year	7b	0
c Additions: (1) Contributions deposited during the year	7c(1)	129095216
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	3342087
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)..... ▶ CHANGE IN FAIR VALUE	7c(5)	-7485294
(6) Total additions	7c(6)	124952009
d Total of balance and additions (add lines 7b and 7c(6))	7d	124952009
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	14397595
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶	7e(4)	
(5) Total deductions	7e(5)	14397595
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	110554414

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

Part I	Service Provider Information (see instructions)
---------------	--

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
INVESCO
94-2259541

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
VOYA INSTITUTIONAL PLAN SERVICES
71-0294708

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
CHARLES SCHWAB & CO. INC.
94-1737782

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

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

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

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

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

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

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

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

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

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

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

VOYA INSTITUTIONAL PLAN SERVICES

71-0294708

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 38 50 64	NONE	2363231	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	0	Yes ☒ No ☐	Yes ☒ No ☐	1397188	Yes ☐ No ☒

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

INVESCO

94-2259541

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 51 52 28	NONE	0	Yes ☒ No ☐	Yes ☒ No ☐	780303	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)

NESTLE USA

95-1572209

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50 35	EMPLOYER	459105	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 25 28 50	NONE	381032	Yes ☒ No ☐	Yes ☒ No ☐	35563	Yes ☐ No ☒

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

FINANCIAL FINESSE

94-3333910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	205200	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)

CALFEE, HALTER & GRISWOLD, LLP

34-0732302

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	129840	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	127048	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RUSSELL INVESTMENTS

91-1175091

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	117746	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)

ERNST & YOUNG

34-6565596

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	55332	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HUELER INVESTMENT SERVICES, INC.

41-2019329

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	25000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALVAREZ AND MARSAL TAX

56-2409465

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	9189	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NESTLE IN THE USA SAVINGS TRUST	B Three-digit plan number (PN) ▶	001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION	D Employer Identification Number (EIN) 95-1572209	

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: MSCI ACWI EXUS IMI INDEX NL F			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 27-2094921-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 496658414	
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE GOVT. SHORT TERM INV.			
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.			
c EIN-PN 45-6138589-068	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 33333668	
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPAATH INDEX 2030 NL FUND F			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-4020542-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 474265560	
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPAATH INDEX 2035 NL FUND F			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-4020637-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 493544262	
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPAATH INDEX 2040 NL FUND F			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-4020715-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 495367210	
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPAATH INDEX 2045 NL FUND F			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-4020794-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 465624311	
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPAATH INDEX 2050 NL FUND F			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-4020887-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 356269413	

a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPATH INDEX RETIREMENT NL		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 26-4019464-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 551044535
a Name of MTIA, CCT, PSA, or 103-12 IE: US DEBT INDEX NON LENDABLE F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 26-4086131-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 163081448
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2500 INDEX NL FD F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 46-0732081-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 543760634
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPATH INDEX 2060 NL FUND F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 47-2022883-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 117987546
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPATH INDEX 2055 NL F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 27-1620812-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 225691961
a Name of MTIA, CCT, PSA, or 103-12 IE: STRATEGIC COMPLETION NL FD. F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN 45-2777766-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 62390593
a Name of MTIA, CCT, PSA, or 103-12 IE: EQUITY INDEX NL FUND F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 26-4273359-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2094561169
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPATH INDEX 2065 NL FUND F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN 84-1915237-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 47720933
a Name of MTIA, CCT, PSA, or 103-12 IE: LIFEPATH INDEX 2070 NL FUND F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN 99-4033106-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1693574
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 NESTLE 401(K) SAVINGS PLAN**b** Name of plan sponsor NESTLE USA, INC.**c** EIN-PN 95-1572209-200**a** Plan name NESTLE USA, INC. HOURLY RETIREMENT SAVINGS PLAN**b** Name of plan sponsor NESTLE USA, INC.**c** EIN-PN 95-1572209-005**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 NESTLE IN THE USA SAVINGS TRUST		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 NESTLE USA, INC. SAVINGS PLAN ADMINISTRATION		D Employer Identification Number (EIN) 95-1572209

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	0	690062
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	786907	355784
(2) U.S. Government securities	1c(2)	117957280	151669913
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1581818	427384
(B) All other	1c(3)(B)	98912859	95292170
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	5918591606	6622995231
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	717617669	642590637
(15) Other.....	1c(15)	88403100	119001966

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	6943851239	7633023147
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1644382	9247184
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1644382	9247184
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	6942206857	7623775963

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)	-6132	
(B) U.S. Government securities	2b(1)(B)	4531676	
(C) Corporate debt instruments	2b(1)(C)	4621583	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	139221	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		9286348
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	847098473	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	847623112	
(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)	26239761	
(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)		860240615
(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)		
c Other income	2c		6990967
d Total income. Add all income amounts in column (b) and enter total	2d		902233052

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)	2363231	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	2652485	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	129840	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)	416595	
(11) Other expenses	2i(11)	523626	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		6085777
j Total expenses. Add all expense amounts in column (b) and enter total	2j		6085777

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		896147275
l Transfers of assets:			
(1) To this plan	2l(1)		14604777
(2) From this plan	2l(2)		229182946

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
NESTLE 401(K) SAVINGS PLAN	95-1572209	200
NESTLE USA INC HOURLY RETIREMENT SAVINGS PLAN	95-1572209	005

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 A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name NESTLE USA 401K INV POOL ACCTS
Account number VNESD

Page 149 of 410

◆ 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				
MFO BLACKROCK LIFEPATH INDEX RETIREMENT NL CL F CUSIP: 06739X540	Total acquisitions	58	355,121,597.75		0.00	355,121,597.75	355,121,597.75
	Total dispositions	214	60,646,170.82		0.00	53,014,965.78	60,646,170.82
MFO BLACKROCK LIFEPATH INDEX RETIREMENT 2025 NL CL F CUSIP: 06739X615	Total acquisitions	34	14,928,820.57		0.00	14,928,820.57	14,928,820.57
	Total dispositions	173	407,469,176.99		0.00	316,062,043.02	407,469,176.99
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	142	518,133,351.44		0.00	518,133,351.44	518,133,351.44
	Total dispositions	166	565,849,999.92		0.00	565,849,999.92	565,849,999.92
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	276	684,238,888.12		0.00	684,238,888.12	684,238,888.12
	Total dispositions	319	650,905,220.11		0.00	650,905,220.11	650,905,220.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Non-Interest Bearing Cash - USD</i>						
AUD - Australian dollar	1,233.890	1.000000	1,233.89	1,380.83	0.00	-146.94
CAD - Canadian dollar	3,023.820	1.000000	3,023.82	3,295.54	0.00	-271.72
EUR - Euro	14,672.300	1.000000	14,672.30	14,757.05	0.00	-84.75
GBP - British pound sterling	4,298.850	1.000000	4,298.85	4,300.20	0.00	-1.35
JPY - Japanese yen	44,893.750	1.000000	44,893.75	47,991.26	0.00	-3,097.51
MXN - Mexican peso	5,441.800	1.000000	5,441.80	5,615.52	0.00	-173.72
USD - United States dollar	616,497.410	1.000000	616,497.41	616,497.41	0.00	0.00
Total - all currencies			690,061.82	693,837.81	0.00	-3,775.99
Total Non-Interest Bearing Cash - USD			690,061.82	693,837.81	0.00	-3,775.99
<i>Receivable Income - USD</i>						
Income	0.000	0.000000	1,833,235.26	1,833,235.26	0.00	0.00
Total - all currencies			1,833,235.26	1,833,235.26	0.00	0.00
Income	0.000	0.000000	131,942.14	131,942.14	0.00	0.00
Total - all currencies			131,942.14	131,942.14	0.00	0.00
Total Receivable Income - USD			1,965,177.40	1,965,177.40	0.00	0.00
<i>Receivables - Other - USD</i>						
British pound sterling	0.000	0.000000	3,256.24	3,256.24	0.00	0.00
United States dollar	0.000	0.000000	-39,062.50	-39,062.50	0.00	0.00
Pending trade sales: United States dollar	0.000	0.000000	8,073,186.01	8,073,186.01	0.00	0.00
Total - all currencies			8,037,379.75	8,037,379.75	0.00	0.00
Total Receivables - Other - USD			8,037,379.75	8,037,379.75	0.00	0.00

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FANNIEMAE-ACES SR 22-M1S CL A2 2.08144% 04-25-2032 C3136BNET9	125,000.000	82.990480	103,738.10	104,865.86	0.00	-1,127.76
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 2.1% 02-25-2036 SBMY0DB1	475,000.000	74.311823	352,981.16	359,066.75	0.00	-6,085.59
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 2.49% 05-19-2036 SBMY1HV2	290,000.000	78.003603	226,210.45	230,781.91	0.00	-4,571.46
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 3.5% 09-01-2032 SBQJQVN0	60,000.000	91.473233	54,883.94	56,616.38	0.00	-1,732.44
FED HOME LN MTG 2.5% DUE 01-01-2052 SBMWSFC2	1,936,171.660	82.533814	1,597,996.32	1,668,446.53	0.00	-70,450.21
FED HOME LN MTG 2.5% DUE 02-01-2051 SBMWSFF5	312,926.450	83.064442	259,930.61	272,016.95	0.00	-12,086.34
FED HOME LN MTG 2.5% DUE 04-01-2052 C3132DWDJ9	196,582.730	81.703316	160,614.61	171,625.94	0.00	-11,011.33
FED HOME LN MTG 2.5% DUE 07-01-2050 C3133A7KE8	40,017.110	82.804830	33,136.10	34,551.64	0.00	-1,415.54
FED HOME LN MTG 2% DUE 02-01-2036 C3132D6NY2	91,464.060	89.008655	81,410.93	82,649.39	0.00	-1,238.46
FED HOME LN MTG 3% DUE 07-01-2051 C3132DVLZ6	106,366.210	86.490259	91,996.41	95,699.65	0.00	-3,703.24
FED NATL MTG ASSOC 6% DUE 11-01-2052 C3140QQT7	93,742.070	101.207281	94,873.80	94,950.46	0.00	-76.66
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.68% 09-17-2035 SBMXDT80	780,000.000	72.724545	567,251.45	574,703.76	0.00	-7,452.31
FEDERAL FARM CR BKS 3.22% 01-02-2029 SBFXJ2N5	255,000.000	95.666729	243,950.16	245,948.11	0.00	-1,997.95
FEDERAL FARM CREDIT 3% 06-01-2044 C3132DMRT4	326,957.410	88.132592	288,156.04	300,974.41	0.00	-12,818.37
FEDERAL FARM CREDIT 4% 01-01-2045 C3132DMQ73	6,386.260	93.827370	5,992.06	6,220.03	0.00	-227.97
FEDERAL FARM CREDIT 4% 01-01-2045 C3132DMRK3	169,323.750	94.323779	159,712.56	165,091.75	0.00	-5,379.19
FEDERAL FARM CREDIT 4% 04-01-2048 C3132DMRY3	59,594.040	93.818795	55,910.41	57,806.16	0.00	-1,895.75
FEDERAL FARM CREDIT 4% 05-01-2049 C3132DMRH0	27,501.540	92.707645	25,496.03	26,518.57	0.00	-1,022.54
FEDERAL FARM CREDIT 4% 06-01-2048 C3132DMR23	9,484.440	92.979340	8,818.57	9,155.37	0.00	-336.80
FEDERAL FARM CREDIT 4% 06-01-2050 C3132DMSH9	26,388.120	92.582116	24,430.68	25,328.59	0.00	-897.91
FEDERAL FARM CREDIT 4% 08-01-2048 C3132DMRM9	85,742.380	93.406108	80,088.62	83,045.29	0.00	-2,956.67

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LN BKS CONS BD DTD 01-25-2036 SBKSF824 01/21/2021 1.85%	145,000.000	72.579366	105,240.08	105,237.21	0.00	2.87
FEDERAL HOME LN BKS 1.87% DUE 02-08-2036 SBMXS9T6	175,000.000	72.679400	127,188.95	127,739.45	0.00	-550.50
FEDERAL HOME LN MTG CORP 04-01-2031 C3133LPTN7 #RD-5057 1.5% DUE	372,072.120	92.303538	343,435.73	342,307.28	0.00	1,128.45
FEDERAL HOME LN MTG CORP 06-01-2031 C3133LPTQ0 #RD-5059 1.5% DUE	56,166.180	92.208763	51,790.14	51,593.48	0.00	196.66
FEDERAL HOME LN MTG CORP ' POOL #RC1999 2% DUE 05-01-2036 C3133L8GG4	175,026.690	89.297209	156,293.95	158,288.01	0.00	-1,994.06
FEDERAL HOME LN MTG CORP GOLD POOL 3.0%06-01-2030 C3132KE4Z5 V60840	22,021.320	96.746698	21,304.90	21,236.03	0.00	68.87
FEDERAL HOME LN MTG CORP GOLD POOL V60902 2.5% DUE 08-01-2030 C3132KFAB8	7,801.100	95.271820	7,432.25	7,403.97	0.00	28.28
FEDERAL HOME LN MTG CORP POOL 03-01-2046 C3132DMRE7 #SD-0485 3.5%	88,950.710	91.065884	81,003.75	84,072.06	0.00	-3,068.31
FEDERAL HOME LN MTG CORP POOL 09-01-2046 C3132DMRF4 #SD-0486 3.5%	32,129.430	89.718118	28,825.92	29,908.07	0.00	-1,082.15
FEDERAL HOME LN MTG CORP POOL #A90196 4.5% 12-01-2039 BEO C312938GD9	2,627.330	97.046810	2,549.74	2,630.61	0.00	-80.87
FEDERAL HOME LN MTG CORP POOL #A93534 4%08-01-2040 BEO C3129414T1	2,839.450	94.440120	2,681.58	2,772.34	0.00	-90.76
FEDERAL HOME LN MTG CORP POOL #A93786 4%09-01-2040 BEO C312942F34	14,237.200	94.440339	13,445.66	13,921.17	0.00	-475.51
FEDERAL HOME LN MTG CORP POOL #A93851 4%09-01-2040 BEO C312942H40	7,034.390	94.442300	6,643.44	6,878.27	0.00	-234.83
FEDERAL HOME LN MTG CORP POOL #C03811 3.5% 04-01-2042 BEO C31292LGU3	37,217.970	91.204518	33,944.47	35,325.81	0.00	-1,381.34
FEDERAL HOME LN MTG CORP POOL #G07106 3.5% 08-01-2042 BEO C3128M9GP1	7,269.940	91.202950	6,630.40	6,888.29	0.00	-257.89
FEDERAL HOME LN MTG CORP POOL #G07553 5.5% 06-01-2041 BEO C3128M9WN8	55,013.470	100.630282	55,360.21	56,779.99	0.00	-1,419.78
FEDERAL HOME LN MTG CORP POOL #G07613 6%04-01-2039 BEO C3128M9YJ5	12,477.060	103.845377	12,956.85	13,061.40	0.00	-104.55
FEDERAL HOME LN MTG CORP POOL #G07642 5%10-01-2041 BEO C3128M9ZF2	11,278.440	99.747039	11,249.91	11,488.51	0.00	-238.60
FEDERAL HOME LN MTG CORP POOL #G07848 3.5% 04-01-2044 BEO SBF1XMN9	43,120.340	91.175371	39,315.13	40,722.92	0.00	-1,407.79
FEDERAL HOME LN MTG CORP POOL #G08808 3.5% 04-01-2048 BEO C3128MJ3S7	44,553.570	89.835338	40,024.85	41,687.97	0.00	-1,663.12
FEDERAL HOME LN MTG CORP POOL #G08813 3.5% 05-01-2048 BEO C3128MJ3X6	44,984.840	89.835176	40,412.21	42,029.09	0.00	-1,616.88

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
FEDERAL HOME LN MTG CORP POOL #G15520 3%07-01-2030 BEO C3128MEK91	10,317.490	96.583374	9,964.98	9,929.66	0.00	35.32
FEDERAL HOME LN MTG CORP POOL #G15601 2.5% 01-01-2029 BEO C3128MENS6	6,243.080	97.144360	6,064.80	6,002.49	0.00	62.31
FEDERAL HOME LN MTG CORP POOL #G16186 2.5% 04-01-2031 BEO C3128MFCX4	18,611.170	95.050822	17,690.07	17,639.55	0.00	50.52
FEDERAL HOME LN MTG CORP POOL #G60018 4.5% 12-01-2043 BEO C31335AAT5	15,228.220	96.654895	14,718.82	15,236.06	0.00	-517.24
FEDERAL HOME LN MTG CORP POOL #G60718 3%09-01-2046 BEO C31335AYP7	16,071.410	86.795371	13,949.24	14,674.92	0.00	-725.68
FEDERAL HOME LN MTG CORP POOL #G60901 4%07-01-2044 BEO C31335BAA4	7,298.690	94.234720	6,877.90	7,118.61	0.00	-240.71
FEDERAL HOME LN MTG CORP POOL #G60968 3.5% 03-01-2047 BEO C31335BCD6	24,617.440	90.858635	22,367.07	23,294.27	0.00	-927.20
FEDERAL HOME LN MTG CORP POOL #G61047 4.5% 07-01-2047 BEO C31335BEU6	22,421.490	95.992238	21,522.89	22,260.22	0.00	-737.33
FEDERAL HOME LN MTG CORP POOL #G61178 3.5% 10-01-2047 BEO C31335BJX5	36,313.870	91.057742	33,066.59	34,467.55	0.00	-1,400.96
FEDERAL HOME LN MTG CORP POOL #G61208 3.5% 12-01-2047 BEO C31335BKV7	29,512.520	91.081785	26,880.53	28,011.98	0.00	-1,131.45
FEDERAL HOME LN MTG CORP POOL #G61886 5%11-01-2048 BEO C31335CCX0	13,801.920	98.643160	13,614.65	13,913.54	0.00	-298.89
FEDERAL HOME LN MTG CORP POOL #J31418 2.5% 05-01-2030 BEO C31307MSF4	5,924.230	95.476040	5,656.22	5,631.37	0.00	24.85
FEDERAL HOME LN MTG CORP POOL #J31689 3%05-01-2030 BEO C31307M2W5	10,583.520	96.613131	10,225.07	10,206.55	0.00	18.52
FEDERAL HOME LN MTG CORP POOL #J32181 3%07-01-2030 BEO C31307NM68	1,240.440	96.699560	1,199.50	1,196.18	0.00	3.32
FEDERAL HOME LN MTG CORP POOL #J32204 2.5% 07-01-2030 BEO C31307NNV2	2,437.540	95.408490	2,325.62	2,316.04	0.00	9.58
FEDERAL HOME LN MTG CORP POOL #J32209 2.5% 07-01-2030 BEO C31307NN26	1,906.630	95.407600	1,819.07	1,812.35	0.00	6.72
FEDERAL HOME LN MTG CORP POOL #J32436 3%08-01-2030 BEO C31307NV50	1,352.890	96.364820	1,303.71	1,301.94	0.00	1.77
FEDERAL HOME LN MTG CORP POOL #J32491 2.5% 07-01-2030 BEO C31307NXU3	423.290	95.237300	403.13	397.24	0.00	5.89
FEDERAL HOME LN MTG CORP POOL #J37706 3%10-01-2032 BEO C31307UR34	111,182.320	95.262556	105,915.12	106,388.56	0.00	-473.44
FEDERAL HOME LN MTG CORP POOL #J37835 3%11-01-2032 BEO C31307UV47	155,722.700	95.100817	148,093.56	148,866.97	0.00	-773.41
FEDERAL HOME LN MTG CORP POOL #J38060 3%12-01-2032 BEO C31307U5V6	116,990.750	95.288781	111,479.06	111,947.62	0.00	-468.56

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LN MTG CORP POOL #QE8252 4.5% 08-01-2052 BEO C3133BJEZ1	120,700.230	94.151801	113,641.44	117,165.17	0.00	-3,523.73
FEDERAL HOME LN MTG CORP POOL #QF6560 5.5% DUE 01-01-2053 BEO C3133BUJD0	187,793.250	99.222427	186,333.02	188,851.14	0.00	-2,518.12
FEDERAL HOME LN MTG CORP POOL #Q00804 4.5% 05-01-2041 BEO C3132GD3M2	5,790.910	97.045370	5,619.81	5,798.17	0.00	-178.36
FEDERAL HOME LN MTG CORP POOL #Q07417 3.5% 04-01-2042 BEO C3132GSSE0	8,953.880	91.203700	8,166.27	8,496.81	0.00	-330.54
FEDERAL HOME LN MTG CORP POOL #Q11909 3.5% 10-01-2042 BEO C3132HNDN6	1,104.550	91.333120	1,008.82	1,045.88	0.00	-37.06
FEDERAL HOME LN MTG CORP POOL #Q12162 3.5% 08-01-2042 BEO C3132HNMK2	2,976.330	91.203260	2,714.51	2,824.38	0.00	-109.87
FEDERAL HOME LN MTG CORP POOL #Q14866 3%01-01-2043 BEO C3132HRMP2	22,301.880	88.235342	19,678.14	20,558.45	0.00	-880.31
FEDERAL HOME LN MTG CORP POOL #Q16403 3%03-01-2043 BEO SBZ96TX9	14,594.820	88.233771	12,877.56	13,453.74	0.00	-576.18
FEDERAL HOME LN MTG CORP POOL #Q18718 3.5% 06-01-2043 BEO C3132JADY8	4,677.740	90.968290	4,255.26	4,403.56	0.00	-148.30
FEDERAL HOME LN MTG CORP POOL #Q20206 3.5% 07-01-2043 BEO C3132JMGp8	23,538.390	91.172166	21,460.46	22,239.17	0.00	-778.71
FEDERAL HOME LN MTG CORP POOL #Q28764 3.5% 06-01-2044 BEO C3132M9MM3	4,525.940	89.470030	4,049.36	4,212.83	0.00	-163.47
FEDERAL HOME LN MTG CORP POOL #Q53630 3.5% 01-01-2048 BEO C3132XWA84	4,147.550	90.139720	3,738.59	3,898.68	0.00	-160.09
FEDERAL HOME LN MTG CORP POOL #Q53648 3.5% 01-01-2048 BEO C3132XWBS9	7,450.590	90.268820	6,725.56	7,027.90	0.00	-302.34
FEDERAL HOME LN MTG CORP POOL #RA3217 1.5% 08-01-2050 BEO C3133KJSE3	65,894.180	74.292783	48,954.62	51,550.82	0.00	-2,596.20
FEDERAL HOME LN MTG CORP POOL #RA6015 3%10-01-2051 BEO C3133KMVG7	98,555.590	85.870462	84,630.14	88,158.60	0.00	-3,528.46
FEDERAL HOME LN MTG CORP POOL #RA7506 4.5% 07-01-2052 BEO C3133KPKT4	374,492.330	94.204685	352,789.32	363,524.20	0.00	-10,734.88
FEDERAL HOME LN MTG CORP POOL #RA8216 6%11-01-2052 BEO C3133KQDV5	44,437.210	101.241797	44,989.03	45,247.01	0.00	-257.98
FEDERAL HOME LN MTG CORP POOL #RA8295 5%DUE 12-01-2052 BEO C3133KQGC4	88,693.440	96.838571	85,889.46	87,955.77	0.00	-2,066.31
FEDERAL HOME LN MTG CORP POOL #RA8404 5%01-01-2053 BEO C3133KQKR6	92,935.170	96.837215	89,995.83	92,137.79	0.00	-2,141.96
FEDERAL HOME LN MTG CORP POOL #RA8758 5.5% DUE 03-01-2053 BEO C3133KQWT9	172,404.850	99.240961	171,096.23	173,516.66	0.00	-2,420.43
FEDERAL HOME LN MTG CORP POOL #RB5148 2.0% 02-01-2042 SBMHJS09	57,622.240	82.757734	47,686.86	49,200.38	0.00	-1,513.52

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LN MTG CORP POOL #RC1975 1.5% 05-01-2036 BEO C3133L8FQ3	44,519.610	86.316098	38,427.59	38,980.99	0.00	-553.40
FEDERAL HOME LN MTG CORP POOL #RC2467 2%03-01-2037 BEO C3133L8W43	194,557.360	89.283613	173,707.84	175,829.36	0.00	-2,121.52
FEDERAL HOME LN MTG CORP POOL #RC2480 2%03-01-2037 BEO C3133L8XH3	233,098.040	88.709094	206,779.16	210,061.88	0.00	-3,282.72
FEDERAL HOME LN MTG CORP POOL #RJ0320 6.5% 11-01-2053 C3142GQLA8	76,544.820	102.904912	78,768.38	78,634.18	0.00	134.20
FEDERAL HOME LN MTG CORP POOL #SB-0298 2.5% 01-01-2035 C3132CWKK9	452,573.240	91.779713	415,370.42	420,664.74	0.00	-5,294.32
FEDERAL HOME LN MTG CORP POOL #SB0510 1.5% 04-01-2036 BEO C3132CWR71	32,270.450	86.503504	27,915.07	28,315.77	0.00	-400.70
FEDERAL HOME LN MTG CORP POOL #SB0514 1.5% 04-01-2036 BEO C3132CWSB1	196,315.010	86.809577	170,420.23	172,737.44	0.00	-2,317.21
FEDERAL HOME LN MTG CORP POOL #SB0539 2%09-01-2035 BEO C3132CWS47	70,441.540	89.032792	62,716.07	63,669.58	0.00	-953.51
FEDERAL HOME LN MTG CORP POOL #SB0544 2%03-01-2036 BEO C3132CWS96	29,874.680	88.880450	26,552.75	26,994.51	0.00	-441.76
FEDERAL HOME LN MTG CORP POOL #SD-0878 4% DUE 07-01-2050 REG C3132DM6P5	53,644.530	92.690028	49,723.13	51,693.80	0.00	-1,970.67
FEDERAL HOME LN MTG CORP POOL #SD-7528 2.0% DUE 11-01-2050 REG C3132DVLH6	47,577.910	79.168021	37,666.49	39,613.98	0.00	-1,947.49
FEDERAL HOME LN MTG CORP POOL #SD-8145 1.5% DUE 05-01-2051 REG C3132DWB2	68,097.190	73.995080	50,388.57	50,548.86	0.00	-160.29
FEDERAL HOME LN MTG CORP POOL #SD0892 2.0% 01-01-2052 C3132DM7D1	209,643.840	79.181940	166,000.06	174,136.55	0.00	-8,136.49
FEDERAL HOME LN MTG CORP POOL #SD0894 2.0% 01-01-2052 C3132DM7F6	152,520.520	79.352332	121,028.59	127,804.22	0.00	-6,775.63
FEDERAL HOME LN MTG CORP POOL #SD1049 3.5% 06-01-2052 BEO C3132DNEW9	112,737.440	88.765888	100,072.39	103,897.19	0.00	-3,824.80
FEDERAL HOME LN MTG CORP POOL #SD1053 3.5% 06-01-2052 BEO C3132DNE25	105,277.160	89.547125	94,272.67	97,981.88	0.00	-3,709.21
FEDERAL HOME LN MTG CORP POOL #SD1146 4%07-01-2050 BEO C3132DNHX4	174,788.410	92.658707	161,956.68	168,321.06	0.00	-6,364.38
FEDERAL HOME LN MTG CORP POOL #SD1952 4%06-01-2052 BEO C3132DPEZ7	53,008.190	92.669133	49,122.23	51,058.93	0.00	-1,936.70
FEDERAL HOME LN MTG CORP POOL #SD1991 5%12-01-2052 C3132DPF86	146,303.580	96.840207	141,680.69	145,087.35	0.00	-3,406.66
FEDERAL HOME LN MTG CORP POOL #SD2000 4.5% 11-01-2052 C3132DPGH5	250,057.130	94.220213	235,604.36	242,733.48	0.00	-7,129.12
FEDERAL HOME LN MTG CORP POOL #SD2275 5.5% 01-01-2053 BEO C3132DPQ43	49,279.480	99.241429	48,905.66	49,662.61	0.00	-756.95

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LN MTG CORP POOL #SD2306 5.0% 02-01-2053 C3132DPR34	48,597.750	96.811787	47,048.35	48,173.51	0.00	-1,125.16
FEDERAL HOME LN MTG CORP POOL #SD7539 2.0% DUE 04-01-2051 REG C3132DVLU7	169,437.380	79.166533	134,137.70	141,112.56	0.00	-6,974.86
FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-2051 C3132DVLW3	85,874.530	79.139181	67,960.40	71,427.91	0.00	-3,467.51
FEDERAL HOME LN MTG CORP POOL #SD7554 2.5% 04-01-2052 BEO C3132DVMB8	54,001.370	82.588053	44,598.68	46,584.79	0.00	-1,986.11
FEDERAL HOME LN MTG CORP POOL #SD7556 3%08-01-2052 BEO SBQCZNP0	464,304.730	85.915489	398,909.68	416,153.27	0.00	-17,243.59
FEDERAL HOME LN MTG CORP POOL #SD8231 4.5% 07-01-2052 BEO C3132DWE3	62,656.900	94.101703	58,961.21	60,821.80	0.00	-1,860.59
FEDERAL HOME LN MTG CORP POOL #U70060 3%09-01-2027 BEO C3132G0B58	2,903.160	98.279460	2,853.21	2,822.37	0.00	30.84
FEDERAL HOME LN MTG CORP POOL #U79018 3%07-01-2028 BEO C3132G5AU3	1,796.630	98.059140	1,761.76	1,743.53	0.00	18.23
FEDERAL HOME LN MTG CORP POOL #V60796 2.5% 05-01-2030 BEO C3132KE3D5	8,267.440	95.478290	7,893.61	7,855.47	0.00	38.14
FEDERAL HOME LN MTG CORP POOL #ZA2471 3%09-01-2037 BEO C31329KW83	1,300.910	91.268420	1,187.32	1,207.57	0.00	-20.25
FEDERAL HOME LN MTG CORP POOL #ZS4751 3.5% 01-01-2048 BEO C3132A5H40	25,102.460	89.656711	22,506.04	23,454.87	0.00	-948.83
FEDERAL HOME LN MTG CORP SER 5319 CL PO 0% 08-25-2050 C3137HAB54	267,543.450	66.331988	177,466.89	187,812.51	0.00	-10,345.62
FEDERAL HOME LN MTG CORP SR 4988 CL AK 1.0% 07-25-2050 C3137FUN67	164,130.820	76.679383	125,854.50	125,237.91	0.00	616.59
FEDERAL HOME LN MTG CORP SR 5002 CL TJ 2.0%07-25-2050 C3137FUAS3	161,907.970	81.799599	132,440.07	130,257.86	0.00	2,182.21
FEDERAL HOME LN MTG CORP V60886 2.5% DUE 08-01-2030 C3132KE6X8	9,507.460	95.341760	9,064.58	9,030.47	0.00	34.11
FEDERAL HOME LN MTG CORP V60909 3.0% DUE 08-01-2030 C3132KFAJ1	2,197.180	96.428600	2,118.71	2,115.26	0.00	3.45
FEDERAL HOME LN MTG CORP 2% 01-01-2052 C3132DVL60	678,464.020	79.066794	536,439.75	563,082.29	0.00	-26,642.54
FEDERAL HOME LN MTG CORP 2% 08-01-2050 C3133A8RR0	66,230.300	78.916976	52,266.95	55,079.84	0.00	-2,812.89
FEDERAL HOME LN MTG CORP 2% 09-01-2051 C3132DMY33	50,295.780	79.059516	39,763.60	41,742.49	0.00	-1,978.89
FEDERAL HOME LN MTG CORP 3% POOL #FR SD0519 12-01-2050 USD C3132DMSG1	69,292.030	86.397426	59,866.53	62,840.07	0.00	-2,973.54
FEDERAL HOME LN MTG CORP 3% 01-01-2052 C3132DM3L7	49,996.530	85.726149	42,860.10	44,614.90	0.00	-1,754.80

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LN MTG CORP 4.5% 03-01-2050 C3132DMKF1	216,680.380	94.787170	205,385.20	213,767.99	0.00	-8,382.79
FEDERAL HOME LN MTG CORP 4% POOL #FR SD0504 07-01-2047 USD C3132DMRZ0	45,712.830	92.864498	42,450.99	44,140.61	0.00	-1,689.62
FEDERAL HOME LN MTG CORP 4% 03-01-2050 C3132DMKH7	261,761.890	92.634203	242,481.04	250,947.51	0.00	-8,466.47
FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 SBPBR25	607,462.720	82.764620	502,764.21	524,432.66	0.00	-21,668.45
FEDERAL HOME LOAN BANKS 3% 02-01-2052 SBN7R651	78,172.200	86.619463	67,712.34	70,493.10	0.00	-2,780.76
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD0592 3.0% DUE 09-01-2050 REG C3132DMUR4	454,898.440	87.054710	396,010.52	413,690.12	0.00	-17,679.60
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD7553 3.0% DUE 03-01-2052 REG C3132DVMA0	2,000,775.740	86.048415	1,721,635.81	1,796,188.00	0.00	-74,552.19
FEDERAL HOME LOAN MORTGAGE CORP SER K-153 CL A2 VAR RT 12-25-2032 SBQYM456	174,000.000	92.844517	161,549.46	166,253.55	0.00	-4,704.09
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2051 C3133KLUA3	701,985.070	82.851796	581,607.24	606,610.20	0.00	-25,002.96
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2051 C3132DMX75	195,838.850	83.869748	164,249.55	171,131.73	0.00	-6,882.18
FEDERAL HOME LOAN MORTGAGE CORP 2% 01-01-2036 C3132CWTB0	145,842.520	89.102465	129,949.28	131,608.34	0.00	-1,659.06
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2050 C3133USJU6	96,454.240	78.458386	75,676.44	79,358.94	0.00	-3,682.50
FEDERAL HOME LOAN MORTGAGE CORP 2% 12-01-2051 C3132DM2T1	91,039.960	79.291357	72,186.82	75,599.75	0.00	-3,412.93
FEDERAL HOME LOAN MORTGAGE CORP 2% 12-01-2051 C3132DM2Q7	32,832.130	79.135743	25,981.95	27,221.01	0.00	-1,239.06
FEDERAL HOME LOAN MORTGAGE CORP 2% 12-01-2051 C3132DM2W4	16,023.060	80.066292	12,829.07	13,426.62	0.00	-597.55
FEDERAL HOME LOAN MORTGAGE CORP 3% 06-01-2038 C3132D9DQ4	25,308.910	92.193540	23,333.18	23,629.55	0.00	-296.37
FEDERAL HOME LOAN MORTGAGE CORP 3% 07-01-2050 C3133A7UC1	4,495.570	87.032350	3,912.60	4,083.73	0.00	-171.13
FEDERAL HOME LOAN MORTGAGE CORP 3% 07-01-2050 C3133A7UM9	669.040	87.057600	582.45	610.69	0.00	-28.24
FEDERAL HOME LOAN MORTGAGE CORP 3% 07-01-2050 C3133A7JB6	612.550	87.005100	532.95	559.11	0.00	-26.16
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2054 C3132DSQU9	137,517.870	99.246636	136,481.86	136,808.80	0.00	-326.94
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2052 C3132DNNR0	60,759.100	97.589612	59,294.57	61,004.97	0.00	-1,710.40

◆ Current Value of Assets and Liabilities

Security Description / Asset ID		Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>							
United States - USD							
FEDERAL HOME LOAN MORTGAGE CORP 5% C3132DNTW3	08-01-2052	172,238.630	97.072689	167,196.67	171,817.64	0.00	-4,620.97
FEDERAL HOME LOAN MORTGAGE CORP 5% C3133BMN27	09-01-2052	6,427.800	97.072560	6,239.63	6,411.69	0.00	-172.06
FEDERAL HOME LOAN MORTGAGE CORP 5% C3133BM7G4	10-01-2052	20,001.500	96.923031	19,386.06	19,909.46	0.00	-523.40
FEDERAL HOME LOAN MORTGAGE CORP 5% C3132DPCT3	11-01-2052	69,687.280	96.840126	67,485.25	69,107.98	0.00	-1,622.73
FEDERAL HOME LOAN MORTGAGE CORP 5% C3132DSQ62	11-01-2053	89,952.410	96.588196	86,883.41	87,422.51	0.00	-539.10
FEDERAL HOME LOAN MORTGAGE CORP 5% C3132DPJ25	12-01-2052	75,783.090	96.840166	73,388.47	75,143.06	0.00	-1,754.59
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DPML9	01-01-2053	139,251.020	100.665417	140,177.62	141,705.56	0.00	-1,527.94
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DP3F3	03-01-2053	46,603.170	100.706368	46,932.36	47,381.57	0.00	-449.21
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DQB54	04-01-2053	91,327.190	101.164286	92,390.50	92,880.09	0.00	-489.59
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DQF35	05-01-2053	75,738.100	101.196941	76,644.64	77,045.30	0.00	-400.66
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DT4J6	08-01-2054	165,196.060	101.247269	167,256.50	168,925.88	0.00	-1,669.38
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140QNE65	02-01-2052	198,351.370	82.638063	163,913.73	170,849.17	0.00	-6,935.44
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140QNE57	02-01-2052	169,091.950	82.545331	139,577.51	145,694.69	0.00	-6,117.18
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140QNE40	02-01-2052	47,035.180	83.131180	39,100.90	40,746.84	0.00	-1,645.94
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140QNFD9	02-01-2052	30,909.750	83.377252	25,771.70	26,848.77	0.00	-1,077.07
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140QGKA4	12-01-2035	88,279.880	91.524841	80,798.02	81,833.00	0.00	-1,034.98
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140QGJ99	12-01-2035	77,681.500	91.525112	71,098.08	72,008.79	0.00	-910.71
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140KYYM0	02-01-2051	239,134.030	78.387568	187,451.35	196,357.90	0.00	-8,906.55
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140QNEL2	02-01-2052	316,470.680	79.132715	250,431.84	262,127.85	0.00	-11,696.01
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140QNEK4	02-01-2052	142,294.750	79.282524	112,814.87	118,159.14	0.00	-5,344.27
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140QNEJ7	02-01-2052	62,512.830	79.467655	49,677.48	51,950.23	0.00	-2,272.75

◆ Current Value of Assets and Liabilities

Security Description / Asset ID		Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>							
United States - USD							
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140JSAE9	03-01-2051	123,358.890	79.112150	97,591.87	102,626.98	0.00	-5,035.11
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3132DWBB8	03-01-2051	459,988.850	78.004728	358,813.05	377,708.31	0.00	-18,895.26
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140JR7K1	03-01-2051	221,719.030	79.014160	175,189.43	184,467.17	0.00	-9,277.74
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140KKX33	09-01-2050	32,550.810	78.513346	25,556.73	26,794.05	0.00	-1,237.32
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140KSBC0	11-01-2050	24,117.150	78.449651	18,919.82	19,836.54	0.00	-916.72
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140QMLV4	11-01-2051	102,950.430	79.485098	81,830.25	85,582.41	0.00	-3,752.16
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140MNP75	05-01-2052	57,061.110	89.656142	51,158.79	53,216.59	0.00	-2,057.80
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140QLLM6	07-01-2036	11,540.170	94.647739	10,922.51	11,096.55	0.00	-174.04
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140QLLP9	07-01-2036	12,460.040	95.881313	11,946.85	12,113.77	0.00	-166.92
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140QLUP9	08-01-2036	7,715.800	95.261410	7,350.18	7,452.40	0.00	-102.22
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140QLUQ7	08-01-2036	8,603.920	94.956370	8,169.97	8,295.10	0.00	-125.13
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140QLUS3	08-01-2036	6,717.070	95.876630	6,440.10	6,530.20	0.00	-90.10
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140QLUN4	08-01-2036	9,274.160	95.323460	8,840.45	8,971.17	0.00	-130.72
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% C3140QLUR5	08-01-2036	7,453.130	94.647350	7,054.19	7,166.60	0.00	-112.41
FEDERAL NATIONAL MORTGAGE ASSOC 3% C3140QMMP6	11-01-2051	233,295.400	85.467086	199,390.78	208,044.53	0.00	-8,653.75
FEDERAL NATIONAL MORTGAGE ASSOC 3% C3140QMVL5	12-01-2051	103,053.460	85.879843	88,502.15	92,307.30	0.00	-3,805.15
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% C3140QPZK6	08-01-2052	476,944.360	94.664868	451,498.75	465,135.87	0.00	-13,637.12
FEDERAL NATIONAL MORTGAGE ASSOC 6.5% C3140QT4C0	02-01-2054	355,973.290	102.935605	366,423.26	364,650.16	0.00	1,773.10
FEDERAL NATIONAL MORTGAGE ASSOC 6.5% C3140QUVV5	06-01-2054	196,506.720	102.289917	201,006.56	201,265.86	0.00	-259.30
FEDERAL NATIONAL MORTGAGE ASSOC 6% C3140QRER0	01-01-2053	238,821.260	101.207413	241,704.82	241,899.83	0.00	-195.01
FEDERAL NATIONAL MORTGAGE ASSOC 6% C3140QQWF8	11-01-2052	68,174.480	101.207270	68,997.53	69,053.29	0.00	-55.76

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss	
U.S. Government Securities							
United States - USD							
FEDERAL NATIONAL MORTGAGE ASSOC 6% C3140QQ3U7	12-01-2052	114,604.140	101.207426	115,987.90	116,081.46	0.00	-93.56
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2041 BEO C3138A76N3	#AH6276 5%	1,998.680	99.614250	1,990.97	2,032.03	0.00	-41.06
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2041 BEO C3138A76V5	#AH6283 5%	7,603.180	99.532040	7,567.60	7,725.33	0.00	-157.73
FEDERAL NATL MTG ASSN GTD MTG POOL 10-01-2041 BEO C3138AUPE1	#AJ3120 4.5%	3,072.310	96.915680	2,977.55	3,071.78	0.00	-94.23
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2042 BEO C3138ECKY8	#AK7510 3.5%	1,368.350	91.081230	1,246.31	1,296.44	0.00	-50.13
FEDERAL NATL MTG ASSN GTD MTG POOL 06-01-2042 BEO C3138EEHB8	#AK9225 3.5%	765.910	91.081200	697.60	725.97	0.00	-28.37
FEDERAL NATL MTG ASSN GTD MTG POOL 10-01-2039 BEO SB7G8CM2	#AL1064 6.5%	43,808.610	104.565906	45,808.87	46,047.08	0.00	-238.21
FEDERAL NATL MTG ASSN GTD MTG POOL 05-01-2039 BEO C3138EHT69	#AL1472 4.5% DUE	13,918.580	96.920950	13,490.02	13,904.70	0.00	-414.68
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2042 BEO C3138EJXL7	#AL2482 4.5%	10,217.300	96.920321	9,902.64	10,214.47	0.00	-311.83
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2041 BEO C3138EP6D1	#AL7167 4%	3,066.860	94.195690	2,888.85	2,960.52	0.00	-71.67
FEDERAL NATL MTG ASSN GTD MTG POOL 07-01-2041 BEO C3138EQLE0	#AL7524 5%	12,023.870	99.614517	11,977.52	12,221.87	0.00	-244.35
FEDERAL NATL MTG ASSN GTD MTG POOL 12-01-2043 BEO C3138EQUB6	#AL7777 5%	21,512.050	99.614495	21,429.12	21,875.13	0.00	-446.01
FEDERAL NATL MTG ASSN GTD MTG POOL 08-01-2046 BEO C3138ERA91	#AL9031 3%	1,102.350	87.347030	962.87	1,009.92	0.00	-47.05
FEDERAL NATL MTG ASSN GTD MTG POOL 10-01-2036 BEO C3138ERHD5	#AL9227 3%	1,498.760	92.094800	1,380.28	1,396.34	0.00	-16.06
FEDERAL NATL MTG ASSN GTD MTG POOL 11-01-2045 BEO C3138ERRX0	#AL9501 4.5%	5,924.630	96.360950	5,709.03	5,887.05	0.00	-178.02
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2047 BEO C3138ESAW8	#AL9920 3.5%	28,295.120	89.718757	25,386.03	26,439.82	0.00	-1,053.79
FEDERAL NATL MTG ASSN GTD MTG 1.78% SBMD5Y25	11-16-2035	280,000.000	73.092636	204,659.38	207,783.93	0.00	-3,124.55
FFCB 3.875% 09-20-2032 SBQ838Q4		105,000.000	94.988248	99,737.66	101,857.73	0.00	-2,120.07
FFHLMC POOL #Q55389 3.5% C3132XX7B9	04-01-2048	48,578.000	89.835193	43,640.14	45,453.48	0.00	-1,813.34
FHLMC GOLD Q0-0959 Q00959 4.5 05-01-2041 C3132GEB41		6,115.330	96.434860	5,897.31	6,122.38	0.00	-225.07
FHLMC GOLD Q00093 4 04-01-2041 C3132GDC67		162.010	94.438600	153.00	158.42	0.00	-5.42

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FHLMC GOLD Q16673 3 03-01-2043 C3132J72F8	35,930.640	88.234443	31,703.20	33,121.67	0.00	-1,418.47
FHLMC GOLD Q36302 3.5 09-01-2045 C3132QTAC0	2,588.850	90.583850	2,345.08	2,422.78	0.00	-77.70
FHLMC GOLD Q37955 4 12-01-2045 C3132QUZV8	3,189.400	94.065030	3,000.11	3,107.29	0.00	-107.18
FHLMC GOLD Q37957 4 12-01-2045 C3132QUZX4	2,910.980	93.411840	2,719.20	2,812.28	0.00	-93.08
FHLMC GOLD Q45080 3 12-01-2046 C3132WJUE9	9,201.500	87.466280	8,048.21	8,388.72	0.00	-340.51
FHLMC GOLD Q45083 3 12-01-2046 C3132WJUJH2	4,325.920	87.466480	3,783.73	3,968.95	0.00	-185.22
FHLMC GOLD V60696 3 01-01-2030 C3132KEXZ3	2,586.010	96.833350	2,504.12	2,495.19	0.00	8.93
FHLMC GOLD V60724 3 01-01-2030 C3132KEYV1	3,153.430	96.778110	3,051.83	3,041.03	0.00	10.80
FHLMC GOLD V60770 2.5 03-01-2030 C3132KE2B0	5,857.590	95.617310	5,600.87	5,570.29	0.00	30.58
FHLMC GOLD V60903 2.5 08-01-2030 C3132KFAC6	7,485.370	95.135850	7,121.27	7,101.31	0.00	19.96
FHLMC GOLD V60904 2.5 09-01-2030 C3132KFAD4	13,797.860	95.270136	13,145.24	13,099.65	0.00	45.59
FHLMC GOLD V60905 2.5 07-01-2030 C3132KFAE2	567.530	95.436400	541.63	532.81	0.00	8.82
FHLMC MULTICLASS SER 004606 CL FB FLTG RT 08-15-2046 C3137BR4G7	62,584.420	98.376880	61,568.60	61,068.39	0.00	500.21
FHLMC MULTICLASS SER 4248 CL FL 05-15-2041 C3137B4UR5	34,229.570	98.943019	33,867.77	33,805.63	0.00	62.14
FHLMC MULTICLASS SER 4316 CL XZ 4.5 03-15-2044 C3137B9AH8	182,803.630	96.666882	176,710.57	178,250.33	0.00	-1,539.76
FHLMC MULTICLASS SR K139 CL A2 2.59% 01-25-2032 SBN4QG73	160,000.000	86.509863	138,415.78	140,513.42	0.00	-2,097.64
FHLMC POOL # RB5034 3.5% 02-01-2040 C3133KYSX8	1,481.100	92.619680	1,371.79	1,420.36	0.00	-48.57
FHLMC POOL #QB1486 3.0% DUE 07-01-2050 C3133A7UK3	1,220.510	87.032470	1,062.24	1,114.75	0.00	-52.51
FHLMC POOL #RA6388 2.5% DUE 12-01-2051 REG C3133KNCZ4	376,181.410	82.658673	310,946.56	323,904.76	0.00	-12,958.20
FHLMC POOL #RA9063 5.5% 05-01-2053 C3133KRB86	236,660.250	99.240963	234,863.91	238,201.80	0.00	-3,337.89
FHLMC POOL #RA9073 6.0% 05-01-2053 C3133KRCJ1	192,191.850	101.133321	194,370.00	195,382.11	0.00	-1,012.11

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FHLMC POOL #SD-0785 2% DUE 12-01-2051 REG C3132DM2S3	81,877.800	79.136665	64,795.36	67,885.03	0.00	-3,089.67
FHLMC POOL #SD3176 6.0% 06-01-2053 C3132DQQ58	167,938.190	101.246197	170,031.03	170,920.16	0.00	-889.13
FHLMC POOL #SD8082 1.5 10-01-2050 C3132DV6T7	167,756.170	74.154447	124,398.66	131,138.73	0.00	-6,740.07
FHLMC POOL# QE4965 5.0% 06-01-2052 C3133BEQS5	4,209.690	97.152520	4,089.82	4,195.21	0.00	-105.39
FHLMC POOL# RA9613 5.0% 08-01-2053 C3133KRVE1	140,935.650	96.837110	136,478.01	139,580.97	0.00	-3,102.96
FHLMC POOL# RA9614 5.0% 08-01-2053 C3133KRVF8	159,943.920	96.669526	154,617.03	158,464.29	0.00	-3,847.26
FHLMC POOL#SD2893 5.5% 05-01-2053 C3132DQGA8	222,475.650	99.241409	220,787.97	223,969.04	0.00	-3,181.07
FHLMC POOL#SD2903 2.0% 03-01-2051 C3132DQGL4	1,290,177.430	78.345313	1,010,793.55	1,062,857.53	0.00	-52,063.98
FHLMC SUPER 30Y FIXED 2.5% 01-01-2052 C3132DNAY9	594,796.300	82.518432	490,816.58	511,159.33	0.00	-20,342.75
FHLMC UMBS 15Y FIXED 2% 06-01-2036 C3133L8JQ9	27,640.290	88.973090	24,592.42	24,996.74	0.00	-404.32
FHLMC UMBS 30Y FIXED 2.5% 11-01-2051 C3133KNDA8	190,308.900	83.020610	157,995.61	164,935.76	0.00	-6,940.15
FHLMC UMBS 30Y FIXED 2.5% 11-01-2051 C3133AWGG3	798,129.750	83.166242	663,774.52	691,631.56	0.00	-27,857.04
FHLMC UMBS 30Y FIXED 2% 01-01-2052 C3133B2ME6	263,845.310	79.220036	209,018.35	219,092.75	0.00	-10,074.40
FHLMC UMBS 30Y FIXED 2% 02-01-2052 C3133KNQV8	88,728.180	78.764142	69,885.99	72,605.63	0.00	-2,719.64
FHLMC UMBS 30Y FIXED 2% 10-01-2051 C3133KMW84	284,302.660	78.810311	224,059.81	232,738.38	0.00	-8,678.57
FHLMC UMBS 30Y FIXED 3% 08-01-2050 C3133A8S40	3,516.250	87.058370	3,061.19	3,210.42	0.00	-149.23
FHLMC UMBS 30Y FIXED 3% 08-01-2050 C3133KJUF7	51,673.370	86.387244	44,639.20	46,545.59	0.00	-1,906.39
FHLMC UMBS 30Y FIXED 5.5% 08-01-2053 C3133KRVS0	35,574.970	98.873028	35,174.05	35,776.49	0.00	-602.44
FHLMC UMBS 30Y FIXED 6.5% 07-01-2054 C3133WGB95	249,987.230	102.991861	257,466.50	256,002.55	0.00	1,463.95
FHLMC UMBS 30Y FIXED 6% 02-01-2053 C3133KQQM1	79,826.950	100.687963	80,376.13	81,193.43	0.00	-817.30
FHLMC UMBS 30Y FIXED 6% 04-01-2053 C3133KQZ28	25,649.150	101.211658	25,959.93	25,979.78	0.00	-19.85

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA FNMA # MA4841 5% 12-01-2052 SBMWGM47	97,568.260	96.900601	94,544.23	96,712.15	0.00	-2,167.92
FNMA POOL #AB0686 4% 01-01-2036 BEO C31416VXQ2	18,286.080	94.949874	17,362.61	17,953.90	0.00	-591.29
FNMA POOL #AB1226 4.5% 07-01-2040 BEO C31416WLG5	1,954.750	96.917250	1,894.49	1,954.42	0.00	-59.93
FNMA POOL #AB3314 4.5 07-01-2041 SBFNYR35	1,437.970	96.915790	1,393.62	1,437.74	0.00	-44.12
FNMA POOL #AB4307 4% 01-01-2042 BEO C31417AYD5	36,782.990	94.231627	34,661.21	35,825.26	0.00	-1,164.05
FNMA POOL #AB8923 3% 04-01-2043 BEO C31417F4H8	22,962.490	88.113136	20,232.97	21,137.54	0.00	-904.57
FNMA POOL #AB8924 3% 04-01-2043 BEO C31417F4J4	22,727.340	88.112643	20,025.66	20,920.97	0.00	-895.31
FNMA POOL #AD7992 4.5% 07-01-2040 BEO C31418V3A8	7,180.990	96.917140	6,959.61	7,179.79	0.00	-220.18
FNMA POOL #AO0777 3.5% 04-01-2042 BEO C3138LQ2K9	3,827.190	91.081450	3,485.86	3,624.39	0.00	-138.53
FNMA POOL #AO2114 4% 05-01-2042 BEO C3138LSK41	4,605.100	93.821850	4,320.59	4,485.18	0.00	-164.59
FNMA POOL #AO2881 3.5% 05-01-2042 BEO C3138LTFX1	510.050	91.081300	464.56	482.40	0.00	-17.84
FNMA POOL #AO2961 4 05-01-2042 BEO C3138LTJF6	19,941.260	94.070385	18,758.82	19,422.04	0.00	-663.22
FNMA POOL #AO3048 3.5% 06-01-2042 BEO C3138LTL63	543.850	91.080300	495.34	514.70	0.00	-19.36
FNMA POOL #AO9707 3.5% 07-01-2042 BEO C3138M1YD4	1,806.930	91.058870	1,645.37	1,707.81	0.00	-62.44
FNMA POOL #AR7568 3% DUE 03-01-2043 REG C3138W5MS4	12,336.150	88.070184	10,864.47	11,350.54	0.00	-486.07
FNMA POOL #AR7576 3% DUE 03-01-2043 REG C3138W5M21	22,706.120	88.112544	20,006.94	20,901.43	0.00	-894.49
FNMA POOL #AR8630 3% DUE 04-01-2043 REG C3138W6SU1	18,138.820	88.111796	15,982.44	16,697.10	0.00	-714.66
FNMA POOL #AR9218 3% DUE 03-01-2043 REG C3138W7G40	18,815.910	88.113836	16,579.42	17,320.54	0.00	-741.12
FNMA POOL #AS4096 4.5% 12-01-2044 BEO C3138WDRS2	169,687.680	96.358852	163,509.10	168,611.13	0.00	-5,102.03
FNMA POOL #AS6233 4.5% 11-01-2045 BEO C3138WF4T0	591.370	95.987300	567.64	587.27	0.00	-19.63
FNMA POOL #AS7365 3% 06-01-2046 BEO C3138WHFF4	944.750	86.912900	821.11	863.53	0.00	-42.42

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #AS7999 3% 09-01-2046 BEO C3138WH3H3	12,470.360	87.347438	10,892.54	11,374.64	0.00	-482.10
FNMA POOL #AS8251 2% 11-01-2031 BEO C3138WJEZ7	15,186.280	93.196688	14,153.11	14,127.75	0.00	25.36
FNMA POOL #AS8291 2% 11-01-2031 BEO C3138WJF94	1,001.640	93.121280	932.74	931.28	0.00	1.46
FNMA POOL #AS8348 3% 11-01-2036 BEO C3138WJH27	11,121.060	92.205239	10,254.20	10,360.98	0.00	-106.78
FNMA POOL #AS8349 3% 11-01-2036 BEO C3138WJH35	4,790.540	92.206100	4,417.17	4,463.10	0.00	-45.93
FNMA POOL #AS8380 4% 11-01-2046 BEO C3138WJJ25	28,384.590	92.766462	26,331.38	27,399.58	0.00	-1,068.20
FNMA POOL #AS8553 3% 12-01-2036 BEO C3138WJQF8	15,568.890	92.107016	14,340.04	14,503.49	0.00	-163.45
FNMA POOL #AS8792 3% 02-01-2047 BEO C3138WJXW3	40,007.240	87.338317	34,941.65	36,410.75	0.00	-1,469.10
FNMA POOL #AT2037 3% DUE 04-01-2043 REG C3138WPHP2	6,317.010	88.118900	5,566.48	5,814.96	0.00	-248.48
FNMA POOL #AT2040 3% DUE 04-01-2043 REG C3138WPHS6	37,866.710	88.113517	33,365.69	34,857.10	0.00	-1,491.41
FNMA POOL #AT2043 3% DUE 04-01-2043 REG C3138WPHV9	22,621.230	88.112318	19,932.09	20,823.28	0.00	-891.19
FNMA POOL #AV2357 4% 01-01-2044 BEO C3138XDTP5	4,127.610	93.961150	3,878.35	4,020.10	0.00	-141.75
FNMA POOL #AW1281 3% 07-01-2029 BEO C3138XQM73	2,704.300	97.018820	2,623.68	2,609.65	0.00	14.03
FNMA POOL #AW4229 3% 07-01-2029 BEO C3138XTVX0	13,586.040	97.017453	13,180.83	13,110.53	0.00	70.30
FNMA POOL #AW8154 3.5% 01-01-2042 BEO C3138XYBY9	5,768.330	91.123770	5,256.32	5,474.58	0.00	-218.26
FNMA POOL #AX6435 3% 01-01-2030 BEO C3138Y8EH9	13,899.070	96.456310	13,406.53	13,364.96	0.00	41.57
FNMA POOL #BC9040 2% 11-01-2031 BEO C3140F5BJ1	4,933.620	93.142760	4,595.31	4,586.71	0.00	8.60
FNMA POOL #BD2417 3.5% 05-01-2047 BEO C3140F9VK8	17,474.980	88.850345	15,526.58	16,177.64	0.00	-651.06
FNMA POOL #BD5055 3% 02-01-2047 BEO C3140FCTM0	11,620.720	87.327549	10,148.09	10,645.87	0.00	-497.78
FNMA POOL #BE1534 3.5% 02-01-2047 BEO C3140FLV47	11,701.640	89.718108	10,498.49	10,934.40	0.00	-435.91
FNMA POOL #BE1896 3% 12-01-2036 BEO C3140FMDA1	11,203.590	92.211514	10,331.00	10,442.57	0.00	-111.57

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #BE2103 3.5% 12-01-2046 BEO C3140FMKR6	9,240.420	88.788060	8,204.39	8,548.78	0.00	-344.39
FNMA POOL #BE9375 3.5% 05-01-2047 BEO C3140FVMZ6	9,142.540	88.727090	8,111.91	8,452.54	0.00	-340.63
FNMA POOL #BH0158 3.5% 03-01-2047 BEO C3140GNE82	4,811.680	88.932140	4,279.13	4,458.43	0.00	-179.30
FNMA POOL #BH0567 3.5% 06-01-2047 BEO C3140GNTZ6	7,990.700	88.992830	7,111.15	7,408.94	0.00	-297.79
FNMA POOL #BH3401 4% 07-01-2047 BEO C3140GRX74	27,051.860	92.999927	25,158.21	26,113.22	0.00	-955.01
FNMA POOL #BH4095 4% 10-01-2047 BEO C3140GSRR5	8,831.280	92.701510	8,186.73	8,520.22	0.00	-333.49
FNMA POOL #BH7067 4.5% 12-01-2047 BEO C3140GVZ99	15,338.850	95.821981	14,697.99	15,198.89	0.00	-500.90
FNMA POOL #BH9277 3.5% 02-01-2048 BEO C3140GYJX8	18,946.360	89.715386	16,997.80	17,703.85	0.00	-706.05
FNMA POOL #BJ0650 3.5% 03-01-2048 BEO C3140H1WL0	58,756.920	89.715186	52,713.88	54,903.52	0.00	-2,189.64
FNMA POOL #BJ4916 3.5% 03-01-2048 BEO C3140H6PA1	194,320.200	89.714852	174,334.08	181,576.10	0.00	-7,242.02
FNMA POOL #BJ9057 4% 02-01-2048 BEO C3140HBB31	5,259.390	92.883780	4,885.12	5,076.87	0.00	-191.75
FNMA POOL #BJ9058 4% 02-01-2048 BEO C3140HBB49	4,499.610	92.980500	4,183.76	4,346.27	0.00	-162.51
FNMA POOL #BK7642 4% 09-01-2033 BEO C3140HMP40	1,323.750	96.672330	1,279.70	1,306.10	0.00	-26.40
FNMA POOL #BK9818 5% 09-01-2048 BEO C3140HP4C8	7,454.800	98.196330	7,320.34	7,485.90	0.00	-165.56
FNMA POOL #BM1100 3.5% 02-01-2045 BEO C3140J5GJ2	13,635.730	90.983248	12,406.23	12,865.16	0.00	-458.93
FNMA POOL #BM1174 3.5% 05-01-2047 BEO C3140J5JU4	24,852.080	90.071254	22,384.58	23,352.23	0.00	-967.65
FNMA POOL #BM1619 4% 08-01-2047 BEO C3140J5YR4	20,289.090	92.850098	18,838.44	19,582.88	0.00	-744.44
FNMA POOL #BM1756 4.5% 12-01-2045 BEO C3140J55S4	21,013.450	96.051196	20,183.67	20,880.16	0.00	-696.49
FNMA POOL #BM1920 4.5% 07-01-2046 BEO C3140J6D20	26,550.320	96.360006	25,583.89	26,381.88	0.00	-797.99
FNMA POOL #BM3052 4.5% 10-01-2047 BEO C3140J7MA0	14,682.230	95.245886	13,984.22	14,550.27	0.00	-566.05
FNMA POOL #BM3053 4.5% 07-01-2046 BEO C3140J7MB8	29,842.520	96.402415	28,768.91	29,659.73	0.00	-890.82

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #BM3054 2% 11-01-2031 BEO C3140J7MC6	16,176.580	93.114861	15,062.80	15,014.65	0.00	48.15
FNMA POOL #BM3061 2% 03-01-2032 BEO C3140J7MK8	30,758.670	92.884835	28,570.14	28,497.41	0.00	72.73
FNMA POOL #BM3537 3% 01-01-2031 BEO C3140J74X0	29,469.860	97.857947	28,838.60	28,524.88	0.00	313.72
FNMA POOL #BM3784 5% 06-01-2045 BEO C3140J8F24	2,672.200	99.018040	2,645.96	2,714.54	0.00	-68.58
FNMA POOL #BM5235 5% 09-01-2048 BEO C3140J9Y96	16,179.730	98.429084	15,925.56	16,258.19	0.00	-332.63
FNMA POOL #BM5984 5% DUE 05-01-2049 REG C3140JAUJ5	70,103.540	98.338372	68,938.68	70,505.53	0.00	-1,566.85
FNMA POOL #BN4811 3.5% DUE 02-01-2034 C3140JMKZ4	34,736.040	96.679731	33,582.71	34,044.70	0.00	-461.99
FNMA POOL #BP3574 2.5% 07-01-2051 BEO C3140KA6L5	22,568.670	82.784453	18,683.35	19,435.35	0.00	-752.00
FNMA POOL #BR4654 2.5% 03-01-2051 BEO C3140L3E49	19,392.500	82.628181	16,023.67	16,693.56	0.00	-669.89
FNMA POOL #BR7802 2.0% 04-01-2051 REG C3140L6U44	70,869.070	79.060809	56,029.66	58,878.51	0.00	-2,848.85
FNMA POOL #BR8283 2.5% 04-01-2051 BEO C3140L7FZ0	12,448.450	82.784523	10,305.39	10,726.91	0.00	-421.52
FNMA POOL #BR8296 2.5% 05-01-2051 BEO C3140L7GE6	6,847.180	82.786050	5,668.51	5,906.55	0.00	-238.04
FNMA POOL #BR8896 2.5% 04-01-2051 BEO C3140L73E0	23,949.220	82.665323	19,797.70	20,623.35	0.00	-825.65
FNMA POOL #BR8915 2.5% 05-01-2051 BEO C3140L73Z3	13,479.520	82.705245	11,148.27	11,612.00	0.00	-463.73
FNMA POOL #BT8452 2.5% 10-01-2051 BEO C3140LXMA0	7,443.750	82.585120	6,147.43	6,402.56	0.00	-255.13
FNMA POOL #BX6108 5.5% 01-01-2053 BEO C3140NAYE7	160,901.390	98.981227	159,262.17	162,029.95	0.00	-2,767.78
FNMA POOL #BY2967 5.5% 05-01-2053 C3140NKJM4	52,959.430	99.241400	52,557.68	53,270.05	0.00	-712.37
FNMA POOL #BZ1178 5.81% 06-01-2031 C3140NVJY4	799,000.000	102.118844	815,929.56	804,742.81	0.00	11,186.75
FNMA POOL #CA2404 4% DUE 10-01-2033 REG C3140Q9U68	3,510.640	97.838000	3,434.74	3,475.11	0.00	-40.37
FNMA POOL #CA2469 4% DUE 10-01-2048 C3140Q9W74	6,996.590	92.659140	6,482.98	6,735.68	0.00	-252.70
FNMA POOL #CA2527 4.0% 10-01-2033 C3140Q9YZ0	4,482.440	97.777770	4,382.83	4,437.05	0.00	-54.22

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #CA2528 4.0% 10-01-2033 C3140Q9Y23	4,171.780	97.776970	4,079.04	4,119.30	0.00	-40.26
FNMA POOL #CA2557 4% DUE 11-01-2033 REG C3140Q9ZX4	10,229.360	97.780213	10,002.29	10,100.61	0.00	-98.32
FNMA POOL #CA5065 3.0% DUE 01-01-2035 REG C3140QCTX4	39,316.270	93.912011	36,922.70	37,320.41	0.00	-397.71
FNMA POOL #CA5071 3.0% DUE 01-01-2035 REG C3140QCT55	39,646.830	93.911998	37,233.13	37,603.59	0.00	-370.46
FNMA POOL #CA6106 4.0% DUE 06-01-2050 BEO C3140QDYC2	64,295.020	92.436490	59,432.06	61,545.71	0.00	-2,113.65
FNMA POOL #CA6577 2.5% 08-01-2050 C3140QEJX1	283,952.880	82.862551	235,290.60	245,846.39	0.00	-10,555.79
FNMA POOL #CA6636 2.5% DUE 08-01-2050 REG C3140QELS9	235,316.060	82.862504	194,988.78	203,736.35	0.00	-8,747.57
FNMA POOL #CA7136 2% 09-01-2035 C3140QE4W9	25,231.940	89.011031	22,459.21	22,799.49	0.00	-340.28
FNMA POOL #CA7253 2.5% DUE 10-01-2035 C3140QFBX6	33,606.260	91.711961	30,820.96	31,214.60	0.00	-393.64
FNMA POOL #CA7255 2.5% DUE 10-01-2035 C3140QFBZ1	32,090.830	91.528702	29,372.32	29,748.21	0.00	-375.89
FNMA POOL #CA7597 2.5% 11-01-2050 C3140QFNP0	163,213.190	83.560636	136,381.98	142,405.14	0.00	-6,023.16
FNMA POOL #CA7938 2.5% DUE 11-01-2035 C3140QFZC6	57,135.460	91.524825	52,293.13	52,962.79	0.00	-669.66
FNMA POOL #CA9038 2.5% 02-01-2051 BEO C3140QHGB9	167,885.650	82.784776	138,983.76	144,714.20	0.00	-5,730.44
FNMA POOL #CA9422 1.5% DUE 03-01-2036 BEO C3140QHGP4	24,492.560	86.503452	21,186.91	21,491.04	0.00	-304.13
FNMA POOL #CA9432 2% DUE 03-01-2036 REG C3140QHPS8	44,110.350	89.006390	39,261.03	39,858.43	0.00	-597.40
FNMA POOL #CA9444 2.5% DUE 03-01-2036 REG C3140QHP66	186,144.900	91.526520	170,371.95	173,136.08	0.00	-2,764.13
FNMA POOL #CB0383 2.5% 05-01-2051 BEO C3140QKM96	221,418.520	82.735446	183,191.60	190,982.93	0.00	-7,791.33
FNMA POOL #CB0428 2% 05-01-2036 BEO C3140QKPN2	420,312.500	89.297473	375,328.44	380,116.85	0.00	-4,788.41
FNMA POOL #CB0622 1.5% 05-01-2036 BEO C3140QKVQ8	40,468.760	86.500871	35,005.83	35,508.63	0.00	-502.80
FNMA POOL #CB1309 2.0% 08-01-2051 C3140QLN36	916,743.300	78.045222	715,474.34	751,231.97	0.00	-35,757.63
FNMA POOL #CB1310 2% DUE 08-01-2051 REG C3140QLN44	760,749.240	78.172783	594,698.85	623,401.57	0.00	-28,702.72

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #CB1666 2.5% 09-01-2051 C3140QLZ82	73,935.720	82.539049	61,025.84	63,597.43	0.00	-2,571.59
FNMA POOL #CB1806 2.5% 10-01-2051 C3140QMAG9	67,762.500	82.329386	55,788.45	58,209.65	0.00	-2,421.20
FNMA POOL #CB2054 2% DUE 11-01-2051 REG C3140QMH80	212,537.320	79.136497	168,194.59	176,259.37	0.00	-8,064.78
FNMA POOL #CB3101 2.0% 03-01-2052 C3140QNNT5	198,984.060	79.132409	157,460.88	164,973.41	0.00	-7,512.53
FNMA POOL #CB3102 2.0% DUE 03-01-2052 REG C3140QNNU2	366,536.230	78.766391	288,707.36	303,904.14	0.00	-15,196.78
FNMA POOL #CB3105 2.0% 03-01-2052 C3140QNNX6	139,832.310	79.281140	110,860.65	116,113.64	0.00	-5,252.99
FNMA POOL #CB3115 3% DUE 03-01-2052 REG C3140QNN99	837,065.520	85.740728	717,706.07	748,678.31	0.00	-30,972.24
FNMA POOL #CB4324 3.5% 08-01-2052 BEO C3140QPYW1	44,524.740	89.770474	39,970.07	41,545.60	0.00	-1,575.53
FNMA POOL #CB4657 3.5% 09-01-2052 BEO C3140QQE76	9,575.420	89.423340	8,562.66	8,909.08	0.00	-346.42
FNMA POOL #CB4658 3.5% 09-01-2052 BEO C3140QQE84	30,656.590	89.329831	27,385.48	28,516.18	0.00	-1,130.70
FNMA POOL #CB4660 3.5% 09-01-2052 BEO C3140QQFA8	39,927.460	88.880685	35,487.80	36,866.11	0.00	-1,378.31
FNMA POOL #CB4661 3.5% 09-01-2052 BEO C3140QQFB6	48,225.320	88.800365	42,824.26	44,446.77	0.00	-1,622.51
FNMA POOL #CB5450 5% 01-01-2053 BEO C3140QRBU6	252,581.570	96.765580	244,412.02	250,409.27	0.00	-5,997.25
FNMA POOL #CB5462 5.5% 01-01-2053 BEO C3140QRB85	116,234.870	99.241432	115,353.15	117,098.89	0.00	-1,745.74
FNMA POOL #CB5580 4.5% 10-01-2052 SBQWSMR4	83,302.140	94.224938	78,491.39	79,914.74	0.00	-1,423.35
FNMA POOL #CB6063 5% 04-01-2053 BEO C3140QRWZ2	212,474.500	97.144439	206,407.16	211,189.81	0.00	-4,782.65
FNMA POOL #CB6094 6% 04-01-2053 BEO C3140QRXY4	134,942.240	101.248423	136,626.89	137,338.31	0.00	-711.42
FNMA POOL #CB6329 6.0% 05-01-2053 C3140QSA76	193,082.030	101.248588	195,492.83	196,525.22	0.00	-1,032.39
FNMA POOL #CB6463 5.5% 06-01-2053 C3140QSFD8	152,973.210	99.241344	151,812.67	153,934.24	0.00	-2,121.57
FNMA POOL #CB6757 6.0% 07-01-2053 C3140QSQK0	258,112.190	101.248635	261,335.07	262,695.29	0.00	-1,360.22
FNMA POOL #CB6872 6.0% 08-01-2053 C3140QST68	509,741.460	100.631091	512,958.39	518,045.90	0.00	-5,087.51

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #CB7142 6.5% 09-01-2053 C3140QS5C1	57,441.630	103.073224	59,206.94	58,884.41	0.00	322.53
FNMA POOL #CB7349 6.5% 10-01-2053 C3140QTEX3	152,471.990	102.904914	156,901.17	156,641.19	0.00	259.98
FNMA POOL #FM1680 2.5% 12-01-2033 BEO C3140X42N5	16,220.760	93.617870	15,185.53	15,230.58	0.00	-45.05
FNMA POOL #FM3224 3.5% 09-01-2045 BEO C3140X6SN2	164,902.680	91.462255	150,823.71	155,449.53	0.00	-4,625.82
FNMA POOL #FM3665 4% 09-01-2049 BEO C3140X7CB3	64,139.630	92.441381	59,291.56	61,423.08	0.00	-2,131.52
FNMA POOL #FM4583 2% 10-01-2050 BEO C3140X8CV7	238,911.240	78.990256	188,716.60	198,965.29	0.00	-10,248.69
FNMA POOL #FM5176 2% 12-01-2050 BEO C3140X8XE2	332,246.330	79.021499	262,546.03	276,508.56	0.00	-13,962.53
FNMA POOL #FM5292 3% 08-01-2050 BEO C3140X83A3	69,595.270	86.120163	59,935.56	62,408.52	0.00	-2,472.96
FNMA POOL #FM5294 3.5% 02-01-2045 BEO C3140X83C9	38,630.140	91.087400	35,187.19	36,568.61	0.00	-1,381.42
FNMA POOL #FM5295 3.5% 04-01-2048 BEO C3140X83D7	28,510.990	91.056782	25,961.19	26,902.12	0.00	-940.93
FNMA POOL #FM5296 4% 01-01-2049 BEO C3140X83E5	39,165.990	92.953938	36,406.33	37,806.85	0.00	-1,400.52
FNMA POOL #FM5305 2% 12-01-2050 BEO C3140X83P0	105,136.100	79.092357	83,154.62	87,490.33	0.00	-4,335.71
FNMA POOL #FM5315 3.5% 06-01-2049 BEO C3140X83Z8	140,218.810	89.776571	125,883.64	131,108.99	0.00	-5,225.35
FNMA POOL #FM6043 3.5% 06-01-2049 BEO C3140X9WD3	1,095,752.340	89.725424	983,168.43	1,021,896.20	0.00	-38,727.77
FNMA POOL #FM6149 2% 02-01-2036 BEO C3140X9ZP3	33,559.590	89.007464	29,870.54	30,325.09	0.00	-454.55
FNMA POOL #FM6863 2% 04-01-2051 BEO C3140XATV4	106,316.900	79.087069	84,082.92	88,469.97	0.00	-4,387.05
FNMA POOL #FM7031 4% 01-01-2051 BEO SBPSQQS4	133,225.940	92.400669	123,101.66	127,442.81	0.00	-4,341.15
FNMA POOL #FM7423 1.5% 06-01-2036 BEO C3140XBG95	143,243.060	86.317264	123,643.49	125,422.64	0.00	-1,779.15
FNMA POOL #FM7460 4% 03-01-2051 BEO SBL6JGS7	82,365.040	92.303082	76,025.47	79,222.21	0.00	-3,196.74
FNMA POOL #FM7495 2% 04-01-2036 BEO C3140XBKH2	56,964.970	89.300407	50,869.95	51,518.39	0.00	-648.44
FNMA POOL #FM7599 3.5% 01-01-2051 BEO SBMF0FF8	514,634.010	89.431340	460,244.09	477,946.99	0.00	-17,702.90

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #FM7973 4% 05-01-2050 BEO C3140XB2F6	25,761.490	92.609434	23,857.57	24,658.93	0.00	-801.36
FNMA POOL #FM8117 2% 07-01-2036 BEO C3140XCAT5	65,098.230	89.006429	57,941.61	58,823.53	0.00	-881.92
FNMA POOL #FM9318 2% 11-01-2036 BEO C3140XDK88	30,983.800	89.224046	27,645.00	28,010.27	0.00	-365.27
FNMA POOL #FM9452 2% 11-01-2051 BEO C3140XDQE9	91,490.360	79.292004	72,544.54	76,038.24	0.00	-3,493.70
FNMA POOL #FM9538 2% 11-01-2051 BEO C3140XDS49	189,774.360	79.291296	150,474.55	157,589.18	0.00	-7,114.63
FNMA POOL #FM9730 2% 12-01-2051 BEO C3140XDY42	55,551.260	79.136189	43,961.15	46,057.48	0.00	-2,096.33
FNMA POOL #FP0025 2% 08-01-2050 BEO C3140XTA35	161,935.600	78.543680	127,190.18	133,379.22	0.00	-6,189.04
FNMA POOL #FS0003 1.5% 12-01-2036 BEO C3140XFAD3	93,044.680	86.129986	80,139.37	81,435.57	0.00	-1,296.20
FNMA POOL #FS0026 2.5% 11-01-2051 BEO C3140XFA43	77,267.230	83.045892	64,167.26	66,837.34	0.00	-2,670.08
FNMA POOL #FS0173 2% 01-01-2052 BEO C3140XFFP1	274,875.540	79.297729	217,970.06	228,284.96	0.00	-10,314.90
FNMA POOL #FS0208 2.5% 01-01-2052 BEO C3140XFGS4	195,509.020	82.650448	161,589.08	168,402.89	0.00	-6,813.81
FNMA POOL #FS0209 2.5% 01-01-2052 BEO C3140XFGT2	245,068.590	82.580779	202,379.55	210,663.06	0.00	-8,283.51
FNMA POOL #FS0216 2% 01-01-2037 BEO C3140XFG21	30,261.920	89.224940	27,001.18	27,357.81	0.00	-356.63
FNMA POOL #FS0290 2% 01-01-2052 BEO C3140XFKC4	104,757.470	79.296064	83,068.55	86,998.65	0.00	-3,930.10
FNMA POOL #FS0316 1.5% 11-01-2041 BEO C3140XFK67	1,181,606.600	80.533029	951,583.59	979,591.47	0.00	-28,007.88
FNMA POOL #FS0378 2.5% 01-01-2052 BEO C3140XFM40	219,755.610	82.954474	182,297.11	189,778.09	0.00	-7,480.98
FNMA POOL #FS0497 2% 01-01-2052 BEO C3140XFR0	157,948.710	79.401003	125,412.86	132,297.17	0.00	-6,884.31
FNMA POOL #FS0598 2% DUE 12-01-2051 BEO C3140XFUY5	23,302.030	80.347935	18,722.70	19,617.59	0.00	-894.89
FNMA POOL #FS0599 2% DUE 04-01-2051 BEO C3140XFUZ2	24,253.010	78.986155	19,156.52	20,196.59	0.00	-1,040.07
FNMA POOL #FS0646 2% 02-01-2052 BEO C3140XFWG2	71,258.760	79.282014	56,495.38	59,171.82	0.00	-2,676.44
FNMA POOL #FS0754 2% 02-01-2037 BEO C3140XFZU8	30,274.520	88.867602	26,904.24	27,353.92	0.00	-449.68

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #FS0785 2% 02-01-2037 BEO C3140XF2T7	181,041.900	88.850896	160,857.35	162,956.34	0.00	-2,098.99
FNMA POOL #FS1133 4% 10-01-2051 BEO SBMWSD73	350,386.760	92.574788	324,369.80	335,723.01	0.00	-11,353.21
FNMA POOL #FS1267 4% 04-01-2052 BEO C3140XGMR7	72,395.770	92.629031	67,059.50	69,300.06	0.00	-2,240.56
FNMA POOL #FS1330 2% 03-01-2037 BEO C3140XGPQ6	54,205.490	88.997738	48,241.66	48,978.91	0.00	-737.25
FNMA POOL #FS1331 2% 03-01-2037 BEO C3140XGPR4	121,984.760	88.626497	108,110.82	110,222.02	0.00	-2,111.20
FNMA POOL #FS1334 2% 11-01-2051 BEO C3140XGPU7	259,826.480	77.968523	202,582.87	212,918.04	0.00	-10,335.17
FNMA POOL #FS1463 4% 05-01-2051 BEO SBPG5RL3	439,259.890	92.679516	407,103.94	406,452.96	0.00	650.98
FNMA POOL #FS1520 3% 04-01-2052 BEO C3140XGVN6	71,297.300	86.034043	61,339.95	63,978.96	0.00	-2,639.01
FNMA POOL #FS1522 3% 05-01-2052 BEO C3140XGVQ9	117,915.440	85.603158	100,939.34	105,311.34	0.00	-4,372.00
FNMA POOL #FS1661 2.5% 03-01-2052 BEO C3140XGZ36	81,455.170	82.632115	67,308.13	70,354.59	0.00	-3,046.46
FNMA POOL #FS2040 2% 02-01-2052 BEO C3140XHHS9	599,553.790	78.110249	468,312.96	490,888.74	0.00	-22,575.78
FNMA POOL #FS2409 5% 07-01-2052 BEO C3140XHVB0	35,350.310	97.654844	34,521.29	35,427.80	0.00	-906.51
FNMA POOL #FS2458 5% 07-01-2052 BEO C3140XHWU7	43,149.570	97.821716	42,209.65	43,470.92	0.00	-1,261.27
FNMA POOL #FS2473 5% 07-01-2052 BEO C3140XHXB8	60,176.820	97.074023	58,416.06	59,972.61	0.00	-1,556.55
FNMA POOL #FS2812 3.5% 07-01-2052 BEO C3140XJDS9	63,145.940	89.492072	56,510.61	58,773.92	0.00	-2,263.31
FNMA POOL #FS3221 1.5% 02-01-2037 BEO C3140XJSK0	41,865.690	86.489653	36,209.49	36,731.52	0.00	-522.03
FNMA POOL #FS3251 6% 11-01-2052 BEO C3140XJTH6	50,529.360	100.966191	51,017.57	51,344.79	0.00	-327.22
FNMA POOL #FS3325 2% 04-01-2037 BEO C3140XJVT7	93,377.180	88.868672	82,983.06	84,369.75	0.00	-1,386.69
FNMA POOL #FS3377 4% 05-01-2052 BEO SBLDCK09	454,286.030	92.658773	420,935.86	437,486.96	0.00	-16,551.10
FNMA POOL #FS3832 6% 01-01-2053 BEO C3140XKHJ2	186,111.100	100.677198	187,371.44	189,315.19	0.00	-1,943.75
FNMA POOL #FS4629 5.5% 05-01-2053 BEO C3140XLEB0	210,509.090	99.241396	208,912.16	211,880.34	0.00	-2,968.18

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #FS4641 6% 05-01-2053 BEO C3140XLEP9	64,209.620	101.248582	65,011.33	65,349.74	0.00	-338.41
FNMA POOL #FS5537 6.5% 08-01-2053 BEO C3140XMEK8	251,257.070	102.904933	258,555.92	258,115.10	0.00	440.82
FNMA POOL #FS8025 5.5% 05-01-2054 BEO C3140XP4K2	157,617.320	99.215131	156,380.23	157,321.79	0.00	-941.56
FNMA POOL #FS8574 6.5% 08-01-2054 BEO C3140XQQ42	217,450.100	102.767265	223,467.52	225,723.39	0.00	-2,255.87
FNMA POOL #FS9659 5.5% 10-01-2054 BEO C3140XRWW3	177,702.740	99.215111	176,307.97	178,008.17	0.00	-1,700.20
FNMA POOL #MA2774 2% 10-01-2031 BEO C31418CCL6	2,934.350	93.193720	2,734.63	2,731.32	0.00	3.31
FNMA POOL #MA2845 2% 12-01-2031 BEO C31418CET7	4,111.480	93.120730	3,828.64	3,822.65	0.00	5.99
FNMA POOL #MA3027 4% 06-01-2047 BEO C31418CLH5	98,036.240	93.069767	91,242.10	94,984.28	0.00	-3,742.18
FNMA POOL #MA3121 4% 09-01-2047 BEO C31418CPF5	1,620.550	92.701240	1,502.27	1,560.05	0.00	-57.78
FNMA POOL #MA3149 4% 10-01-2047 BEO SBPK5WT2	34,889.210	92.701153	32,342.70	33,511.13	0.00	-1,168.43
FNMA POOL #MA3182 3.5% 11-01-2047 BEO SBD36VJ1	41,489.630	89.716587	37,223.08	38,768.70	0.00	-1,545.62
FNMA POOL #MA3210 3.5% 12-01-2047 BEO SBGPFTF9	41,539.640	89.637127	37,234.94	38,790.74	0.00	-1,555.80
FNMA POOL #MA3238 3.5% 01-01-2048 SBLB6T39	25,147.240	89.716247	22,561.16	23,498.03	0.00	-936.87
FNMA POOL #MA3239 4% 01-01-2048 BEO SBF1GN24	43,176.210	92.701027	40,024.79	41,642.10	0.00	-1,617.31
FNMA POOL #MA3333 4% 04-01-2048 BEO SBGPPCY9	2,876.510	92.701920	2,666.58	2,773.38	0.00	-106.80
FNMA POOL #MA3356 3.5% 05-01-2048 BEO C31418CWS9	27,352.890	89.714140	24,539.41	25,502.08	0.00	-962.67
FNMA POOL #MA3384 4% 06-01-2048 BEO SBDCLCY9	2,414.310	92.701430	2,238.10	2,318.66	0.00	-80.56
FNMA POOL #MA3415 4% 07-01-2048 BEO SBDTYMB8	2,380.430	92.701320	2,206.69	2,294.34	0.00	-87.65
FNMA POOL #MA3448 5% 08-01-2048 BEO C31418CZN7	7,225.460	98.419760	7,111.28	7,269.13	0.00	-157.85
FNMA POOL #MA3660 3.5% 05-01-2039 BEO C31418DB68	932.160	93.337000	870.05	886.73	0.00	-16.68
FNMA POOL #MA3869 3.5% 12-01-2039 BEO C31418DJP8	4,164.490	92.601020	3,856.36	3,997.15	0.00	-140.79

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA POOL #MA3891 3.5% 01-01-2040 BEO C31418DKD3	1,685.540	92.498550	1,559.10	1,616.79	0.00	-57.69
FNMA POOL #MA3935 3.5% 02-01-2040 BEO C31418DLR1	3,277.580	92.617110	3,035.60	3,143.18	0.00	-107.58
FNMA POOL #MA4119 2% 09-01-2050 BEO SBMB1168	107,348.130	78.327755	84,083.38	88,318.73	0.00	-4,235.35
FNMA POOL #MA4157 1.5% 10-01-2050 BEO SBMG9G62	174,478.070	73.986261	129,089.80	136,180.72	0.00	-7,090.92
FNMA POOL #MA4158 2% DUE 10-01-2050 BEO C31418DTQ5	191,708.810	78.481651	150,456.24	157,754.07	0.00	-7,297.83
FNMA POOL #MA4181 1.5% 11-01-2050 BEO C31418DUF7	151,787.440	73.940156	112,231.87	118,751.84	0.00	-6,519.97
FNMA POOL #MA4237 2% DUE 01-01-2051 BEO C31418DV74	1,854,476.450	78.001458	1,446,518.67	1,462,423.26	0.00	-15,904.59
FNMA POOL #MA4280 1.5% 03-01-2051 BEO C31418DXJ6	204,625.540	73.977774	151,377.42	159,697.83	0.00	-8,320.41
FNMA POOL #MA4367 1.5% 06-01-2031 BEO C31418DZ96	89,954.500	92.211696	82,948.57	82,694.39	0.00	254.18
FNMA POOL #MA4378 2% 07-01-2051 BEO SBSCB9R6	42,098.290	78.293346	32,960.16	34,515.29	0.00	-1,555.13
FNMA POOL #MA4389 1.5% 07-01-2031 BEO C31418D2X9	165,374.780	92.128528	152,357.35	151,926.82	0.00	430.53
FNMA POOL #MA4500 1.5% 12-01-2041 BEO C31418EAA8	603,775.790	80.275594	484,684.60	500,548.77	0.00	-15,864.17
FNMA POOL #MA4540 2% 02-01-2042 BEO C31418EBJ8	409,622.210	82.935374	339,721.71	349,951.14	0.00	-10,229.43
FNMA POOL #MA4570 2% 03-01-2042 BEO C31418ECG3	447,407.400	82.811304	370,503.90	382,092.35	0.00	-11,588.45
FNMA POOL #MA4586 2% 04-01-2042 BEO C31418ECY4	52,568.100	82.688170	43,467.60	44,894.12	0.00	-1,426.52
FNMA POOL #MA4656 4.5% 07-01-2052 BEO C31418EE63	66,196.180	94.210512	62,363.76	64,257.42	0.00	-1,893.66
FNMA POOL #MA4917 4.5% 02-01-2053 BEO C31418EPB0	8,769.690	94.188510	8,260.04	8,413.43	0.00	-153.39
FNMA POOL #MA5039 5.5% 06-01-2053 BEO C31418ES50	409,912.190	98.753931	404,804.40	407,830.61	0.00	-3,026.21
FNMA POOL #RA3313 3.0% DUE 08-01-2050 C3133KJVE9	29,719.170	85.915556	25,533.39	26,547.48	0.00	-1,014.09
FNMA POOL #RB-5028 3.5% 01-01-2040 C3133KYSR1	12,133.530	92.494517	11,222.85	11,638.22	0.00	-415.37
FNMA POOL #3132DNF32 3.5% DUE 06-01-2052REG C3132DNF32	40,825.850	88.750755	36,233.25	37,623.36	0.00	-1,390.11

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
FNMA POOL #735226 5% 02-01-2035 BEO C31402QYX3	11,614.090	99.143713	11,514.64	11,813.95	0.00	-299.31
FNMA POOL #889974 5% 09-01-2035 BEO C31410KXB5	2,459.010	99.480280	2,446.23	2,501.25	0.00	-55.02
FNMA POOL CA2406 4.0% 10-01-2033 C3140Q9U84	3,462.190	97.816700	3,386.60	3,418.64	0.00	-32.04
FNMA POOL CA2708 4.0% 05-01-2048 C3140QAAJ9	3,446.590	92.661440	3,193.66	3,309.92	0.00	-116.26
FNMA POOL#BY0557 5.5% 05-01-2053 C3140NGTP5	61,290.300	99.241381	60,825.34	61,646.95	0.00	-821.61
FNMA POOL#BY0568 6.0% 05-01-2053 C3140NGT26	29,633.150	101.248635	30,003.16	30,159.34	0.00	-156.18
FNMA POOL#CB6321 5.5% 05-01-2053 C3140QSAX9	232,793.450	99.241400	231,027.48	234,201.97	0.00	-3,174.49
FNMA PRIN PMT ON 7.25% 2030 DEB 05-15-2030 (UNDDATE) SB88MWF2	89,000.000	78.227438	69,622.42	68,332.95	0.00	1,289.47
FNMA REMIC TR 2020-37 CL-FD VAR 4.86546%06-25-2050 C3136B9S24	392,443.770	98.571011	386,835.79	390,481.56	0.00	-3,645.77
FNMA REMIC TR 2022-M8 CL-A2 VAR 1.93633%12-25-2031 C3136BMST6	215,000.000	82.532758	177,445.43	178,629.44	0.00	-1,184.01
FNMA SER 2018-M14 CL A2 VAR DUE 08-25-2028 REG C3136B27L0	60,312.560	96.423896	58,155.72	58,217.15	0.00	-61.43
FNMA SINGLE FAMILY MORTGAGE 1.5% 15 YEARS SETTLES JANUARY SBPK3QD8	14,000.000	85.689143	11,996.48	12,211.45	0.00	-214.97
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY C01F020612	- 1,218,000.000	77.720341	-946,633.75	-975,753.25	0.00	29,119.50
FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JANUARY SBMF7634	- 50,000.000	90.737200	-45,368.60	-46,189.45	0.00	820.85
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SBMF7678	- 570,000.000	81.375223	-463,838.77	-479,794.34	0.00	15,955.57
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES JANUARY SBMF7065	- 324,000.000	88.267259	-285,985.92	-291,351.80	0.00	5,365.88
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SBL3HYR9	- 489,000.000	84.811117	-414,726.36	-426,039.88	0.00	11,313.52
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY SB6XMDK5	60,000.000	94.489183	56,693.51	57,564.84	0.00	-871.33
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SB6QMCT4	3,000.000	88.407000	2,652.21	2,713.00	0.00	-60.79
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JANUARY SB3WKG8S	10,000.000	93.013800	9,301.38	9,449.61	0.00	-148.23
FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JANUARY SB784M06	307,000.000	97.788489	300,210.66	303,862.74	0.00	-3,652.08

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SB6VWL25	- 1,160,000.000	94.015611	-1,090,581.09	-1,113,179.71	0.00	22,598.62
FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY SB7WKN96	80,000.000	95.973613	76,778.89	77,714.68	0.00	-935.79
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY SB3KFK16	2,432,000.000	91.405121	2,222,972.54	2,226,040.02	0.00	-3,067.48
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY S2216504	- 1,052,000.000	96.477572	-1,014,944.06	-1,036,037.02	0.00	21,092.96
FNMA SR 22-M10 CL A2 VAR RT 01-25-2032 C3136BMXZ6	380,000.000	82.559679	313,726.78	316,608.67	0.00	-2,881.89
FNMA SR 22-M5 CL A3 VAR RT 01-01-2034 C3136BLN89	260,000.000	81.300888	211,382.31	215,514.10	0.00	-4,131.79
FNMA TRANCHE 08-25-2046 C3136ATMA9	80,780.350	98.852072	79,853.05	79,743.69	0.00	109.36
FNMA VAR RT SR 21-M2S CL A2 10-25-2031 SBN16DK8	139,000.000	82.811468	115,107.94	115,569.62	0.00	-461.68
FNMA 1.53% DUE 08-17-2035 C3136G4S95	265,000.000	71.373408	189,139.53	195,529.61	0.00	-6,390.08
FNMA 1.55% DUE 08-24-2035 SBMC0DW4	172,000.000	71.631587	123,206.33	127,162.87	0.00	-3,956.54
FNMA 1.6% DUE 08-24-2035 SBMC0DR9	320,000.000	71.878388	230,010.84	238,025.17	0.00	-8,014.33
FNMA 2.5% DUE 12-01-2051 C3140QMT61	51,770.370	82.472889	42,696.52	44,542.30	0.00	-1,845.78
FNMA 2.5% MBS 01/01/2051 USD'CA8592F' POOL #CA8592 2.5% DUE 01-01-2051 BEO C3140QGRN9	42,727.540	82.862692	35,405.19	36,935.16	0.00	-1,529.97
FNMA 2.5% MBS 01/07/2050 USD'CA6341F' POOL #CA6341 2.5% DUE 07-01-2050 BEO C3140QEBK7	243,262.700	82.862782	201,574.24	210,617.35	0.00	-9,043.11
FNMA 2.5% MBS 01/07/2050 USD'CA6342F' POOL #CA6342 2.5% DUE 07-01-2050 BEO C3140QEBL5	239,697.600	82.863141	198,620.96	207,530.96	0.00	-8,910.00
FNMA 2.5% MBS 01/07/2050 USD'CA6343F' POOL #CA6343 2.5% DUE 07-01-2050 BEO C3140QEBM3	247,092.210	82.863102	204,748.27	213,931.78	0.00	-9,183.51
FNMA 2.5% MBS 01/07/2050 USD'CA6359F' POOL #CA6359 2.5% DUE 07-01-2050 BEO C3140QEB50	142,198.990	83.293180	118,442.06	123,692.31	0.00	-5,250.25
FNMA 2.5% MBS 01/08/2050 USD'CA6711F' POOL #CA6711 2.5% DUE 08-01-2050 BEO C3140QEN57	72,481.170	82.862363	60,059.61	62,752.92	0.00	-2,693.31
FNMA 2% MBS 01/04/2051 USD'BR7241F' POOL#BR7241 2% DUE 04-01-2051 BEO C3140L6BK9	51,547.830	79.293386	40,874.02	42,930.68	0.00	-2,056.66
FNMA 2% 01/09/2035 POOL #CA6840 2% DUE 09-01-2035 BEO C3140QES60	24,197.000	89.010828	21,537.95	21,864.26	0.00	-326.31
FNMA 3% 01-01-2052 C3140QM5X8	13,518.040	85.726925	11,588.60	12,079.60	0.00	-491.00

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY C01F060618	1,930,000.000	100.504676	1,939,740.25	1,957,740.90	0.00	-18,000.65
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES JANUARY S2166803	269,000.000	102.136305	274,746.66	276,147.96	0.00	-1,401.30
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN C01F052615	78,000.000	98.648987	76,946.21	76,973.20	0.00	-26.99
FNMA 4.5% MBS 01/05/2048 USD'CA1704F' POOL #CA1704 4.5% DUE 05-01-2048 BEO C3140Q83N3	16,527.900	95.771090	15,828.95	16,365.16	0.00	-536.21
FNMA 4% 03-01-2050 C3140QC6E1	26,685.640	92.402805	24,658.28	25,531.34	0.00	-873.06
FNMA 5% 01-01-2053 C3140N8U97	42,344.830	96.840063	41,006.76	41,976.45	0.00	-969.69
FREDDIE MAC POOL FR RJ3084 5.5% 5.5% 12-01-2054 C3142GTNA0	176,871.970	99.249474	175,544.50	176,291.61	0.00	-747.11
FREDDIE MAC SD6326 6% 09-01-2054 C3132DUA31	287,838.610	101.246501	291,426.52	296,158.96	0.00	-4,732.44
FREDDIE MAC SR 5468 CL MF FLTG RT 11-25-2054 C3137HHBH3	1,186,027.600	99.997970	1,186,003.52	1,185,656.97	0.00	346.55
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SBMVLWK9	942,000.000	83.453348	786,130.54	806,845.08	0.00	-20,714.54
GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN SB4ZX852	1,065,000.000	89.313360	951,187.28	976,222.27	0.00	-25,034.99
GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY SBMVLWP4	- 461,000.000	86.639243	-399,406.91	-409,695.74	0.00	10,288.83
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SB7XRPC3	1,074,000.000	94.539331	1,015,352.41	1,032,963.29	0.00	-17,610.88
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SB73S4S5	379,000.000	92.068256	348,938.69	357,026.18	0.00	-8,087.49
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SB7XRP45	1,318,000.000	97.057246	1,279,214.50	1,301,280.32	0.00	-22,065.82
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY C21H052611	1,342,000.000	99.148380	1,330,571.26	1,345,988.67	0.00	-15,417.41
GNMA II JUMBOS 6 30 YEARS SETTLES JAN C21H060614	950,000.000	100.674046	956,403.44	961,244.14	0.00	-4,840.70
GNMA II 30 YR PASS-THROUGHS (SF) 6.5 30 YEARS SETTLES JAN C21H062610	594,000.000	101.702098	604,110.46	605,740.78	0.00	-1,630.32
GNMA POOL #AD2334 SER 2043 3.5% DUE 04-15-2043 REG C36180DSX6	9,543.370	91.670240	8,748.43	9,025.08	0.00	-276.65
GNMA POOL #AX4341 3.5% 10-20-2046 BEO C36196FZE7	4,349.540	90.614180	3,941.30	4,111.84	0.00	-170.54
GNMA POOL #AX4342 3.5% 10-20-2046 BEO C36196FZF4	5,116.870	90.491840	4,630.35	4,830.37	0.00	-200.02

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
GNMA POOL #AX4343 3.5% 10-20-2046 BEO C36196FZG2	3,929.240	90.367600	3,550.76	3,704.43	0.00	-153.67
GNMA POOL #AX4344 3.5% 10-20-2046 BEO C36196FZH0	9,976.020	90.243300	9,002.69	9,388.81	0.00	-386.12
GNMA POOL #AX4345 3.5% 10-20-2046 BEO C36196FZJ6	6,483.800	90.181680	5,847.20	6,097.63	0.00	-250.43
GNMA POOL #BB6967 4% 06-15-2047 BEO C3617AXW42	4,502.040	93.409430	4,205.33	4,351.78	0.00	-146.45
GNMA POOL #BC5919 4% 09-15-2047 BEO C3617B9SG2	15,599.540	93.192748	14,537.64	15,045.40	0.00	-507.76
GNMA POOL #BD0560 4.5% 09-20-2048 BEO C3617BFTR3	7,359.940	95.746300	7,046.87	7,269.13	0.00	-222.26
GNMA POOL #BD3187 4% 10-15-2047 BEO C3617BJRG1	26,792.520	93.373225	25,017.04	25,887.71	0.00	-870.67
GNMA POOL #BE0143 4% 01-15-2048 BEO C3617BTEQ1	42,494.000	93.409328	39,693.36	41,050.04	0.00	-1,356.68
GNMA POOL #BE0144 4% 01-15-2048 BEO C3617BTER9	9,777.750	93.264910	9,119.21	9,433.40	0.00	-314.19
GNMA POOL #BE0204 4% 01-15-2048 BEO C3617BTGM8	28,188.720	93.228745	26,279.99	27,185.90	0.00	-905.91
GNMA POOL #BE1030 4% 11-15-2047 BEO C3617BUEB1	15,553.780	93.409576	14,528.72	15,034.64	0.00	-505.92
GNMA POOL #BE1031 4% 10-15-2047 BEO C3617BUEC9	31,996.190	93.409559	29,887.50	30,915.65	0.00	-1,028.15
GNMA POOL #BE4664 4% 12-15-2047 BEO C3617BYFD8	32,397.760	93.337101	30,239.13	31,280.24	0.00	-1,041.11
GNMA POOL #MA1997 4.5% 06-20-2044 BEO C36179QGE5	9,862.860	96.629170	9,530.40	9,854.96	0.00	-324.56
GNMA POOL #MA2826 3.5% 05-20-2045 BEO SBKC5DP8	74,189.950	90.765960	67,339.22	70,092.49	0.00	-2,753.27
GNMA POOL #MA3803 3.5% 07-20-2046 BEO SBKC5Y44	25,124.870	90.429761	22,720.36	23,700.97	0.00	-980.61
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SBFX80G1	74,309.150	90.429469	67,197.37	69,970.54	0.00	-2,773.17
GNMA POOL #MA5399 4.5% 08-20-2048 BEO SBD9MJZ5	1,098.660	95.864960	1,053.23	1,086.28	0.00	-33.05
GNMA POOL #MA8097 2.5% 06-20-2052 BEO SBM9ZCH0	123,107.520	83.520706	102,820.27	107,731.98	0.00	-4,911.71
GNMA POOL #MA8147 2.5% 07-20-2052 BEO C36179XBQ8	413,388.940	83.520725	345,265.44	361,893.39	0.00	-16,627.95
GNMA POOL #MA8485 2.5% 12-20-2052 BEO C36179XNA0	34,286.730	83.521030	28,636.63	30,021.02	0.00	-1,384.39

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
GNMA POOL #MA8564 2.5% 01-20-2053 BEO C36179XQR0	108,732.850	83.521686	90,815.51	95,156.88	0.00	-4,341.37
GNMA POOL #4422 4% 04-20-2039 BEO SB407PW5	931.050	94.736100	882.04	913.16	0.00	-31.12
GNMA POOL #4494 4% 07-20-2039 BEO C36202E7F0	4,417.900	94.735730	4,185.33	4,333.07	0.00	-147.74
GNMA POOL #4598 4.5% 12-20-2039 BEO SB7W7YN8	758.730	97.155800	737.15	759.92	0.00	-22.77
GNMA POOL #4617 4.5% 01-20-2040 BEO C36202FDW3	911.340	97.146000	885.33	912.67	0.00	-27.34
GNMA POOL #4636 4.5% 02-20-2040 BEO SBJLKW72	757.040	97.145500	735.43	758.15	0.00	-22.72
GNMA POOL #4771 4.5% 08-20-2040 BEO SB7W7T88	1,661.470	97.073680	1,612.85	1,662.69	0.00	-49.84
GNMA POOL #4800 4% 09-20-2040 BEO C36202FKM7	1,271.320	94.733030	1,204.36	1,246.88	0.00	-42.52
GNMA POOL #4833 4% 10-20-2040 BEO C36202FLN4	11,535.830	94.733279	10,928.27	11,314.05	0.00	-385.78
GNMA POOL #4853 4% 11-20-2040 BEO SB838HR2	6,220.980	94.733150	5,893.33	6,101.37	0.00	-208.04
GNMA POOL #4882 4% 12-20-2040 BEO SBYZBFM2	28,407.680	94.733220	26,911.51	27,861.43	0.00	-949.92
GNMA POOL #553461 SER 2042 3.5% DUE 01-15-2042 REG C36213FZ22	6,528.560	91.859310	5,997.09	6,174.04	0.00	-176.95
GNMA POOL #710692 5% 07-15-2039 BEO C36297FRM6	2,656.040	101.440110	2,694.29	2,654.22	0.00	40.07
GNMA POOL #754367 4.5 07-20-2041 SB85LCH4	551.390	96.084400	529.80	546.38	0.00	-16.58
GNMA POOL #759138 4% 01-15-2041 BEO C36230UEK1	14,757.140	94.406775	13,931.74	14,405.25	0.00	-473.51
GNMA POOL #762838 4.0% DUE 03-15-2041 REG C36176DHP1	7,734.680	94.406750	7,302.06	7,550.21	0.00	-248.15
GNMA POOL #784439 3% 02-15-2045 BEO C3622A24Y5	17,834.510	89.355413	15,936.10	16,351.75	0.00	-415.65
GNMA SR 20-127 CL LP 1.5% 06-20-2050 C38382HX54	112,750.060	77.203294	87,046.76	89,616.01	0.00	-2,569.25
GNMA 3.5% DUE 03-20-2046 SBJOCNM1	103,097.280	90.863008	93,677.29	97,283.08	0.00	-3,605.79
GNMAII POOL #MA0023 SER 2042 4% DUE 04-20-2042 REG SB8GQF80	13,183.080	94.734539	12,488.93	12,929.49	0.00	-440.56
GNMAII POOL #MA0223 5 DUE 07-20-2042 REG SBDZVYN9	7,219.500	99.337210	7,171.65	7,334.36	0.00	-162.71

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
GNMAII POOL #MA0934 SER 2043 3.5% DUE 04-20-2043 REG C36179NBB3	25,499.670	91.332790	23,289.56	24,237.57	0.00	-948.01
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SBFX80C7	166,447.610	90.481804	150,604.80	157,050.53	0.00	-6,445.73
GNMAII POOL #MA5818 SER 2049 4.5% DUE 03-20-2049 REG MBS SBMWTWM4	18,765.240	95.840341	17,984.67	18,548.97	0.00	-564.30
GNMAII POOL #MA6602 SER 2050 4.5% DUE 04-20-2050 REG C36179VKP4	20,406.380	95.795384	19,548.37	19,923.04	0.00	-374.67
GNMAII POOL #MA6656 SER 2050 3% DUE 05-20-2050 REG C36179VMD9	51,843.890	87.063509	45,137.11	47,268.21	0.00	-2,131.10
GNMAII POOL #MA6658 4.0% DUE 05-20-2050 REG SBMX3RB9	6,796.490	92.909580	6,314.59	6,556.62	0.00	-242.03
GNMAII POOL #MA6818 2.0% 08-20-2050 C36179VSF8	0.020	100.000000	0.02	0.02	0.00	0.00
GNMAII POOL #MA6820 3.0% 08-20-2050 C36179VSH4	258,228.010	87.047768	224,781.72	235,149.26	0.00	-10,367.54
GNMAII POOL #MA7312 2.5% DUE 04-20-2051 SBMXD2C5	508,349.900	83.525820	424,603.42	445,449.83	0.00	-20,846.41
GNMAII POOL #MA7419M 3% 06-20-2051 C36179WG44	517,533.950	86.810177	449,272.14	470,185.35	0.00	-20,913.21
GNMAII POOL #MA7535 3.0% 08-20-2051 SBNGFT80	1,454,528.050	86.709496	1,261,213.94	1,320,844.46	0.00	-59,630.52
GNMAII POOL #MA7767 SER 2051 2.5% 12-20-2051 C36179WTY4	163,999.430	83.523632	136,978.28	143,562.62	0.00	-6,584.34
GNMAII POOL #MA7768 SER 2051 3.0% 12-20-2051 C36179WTZ1	168,669.260	86.756312	146,331.23	152,831.73	0.00	-6,500.50
GNMAII POOL #MA7828 3% DUE 01-20-2052 REG C36179WVV7	97,351.380	86.736726	84,439.40	88,200.39	0.00	-3,760.99
GNMAII POOL #MA8042 SER 2052 2.5% DUE 05-20-2052 REG SBMXP094	336,298.910	83.520651	280,879.04	294,293.77	0.00	-13,414.73
GNMAII POOL #MA8488 4.0% DUE 12-20-2052 REG C36179XND4	365,269.770	92.131547	336,528.69	338,431.02	0.00	-1,902.33
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SBYZBFN3	38.280	97.126000	37.18	38.32	0.00	-1.14
GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO C36202FPF7	24,441.760	94.734217	23,154.71	23,971.79	0.00	-817.08
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7135 2% 01-20-2051 C36179V4U1	1,054,708.680	79.983440	843,592.28	894,392.97	0.00	-50,800.69
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192 2% 02-20-2051 SBN0XVC8	161,968.800	80.037359	129,635.55	137,326.04	0.00	-7,690.49
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649 2.5% 10-20-2051 SBMXCNG3	240,268.080	83.524091	200,681.73	210,329.36	0.00	-9,647.63

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051 C21H020618	1,605,000.000	79.892216	1,282,270.07	1,320,300.59	0.00	-38,030.52
I/O FEDERAL HOME LN MTG CORP 1.36401% 25/12/2029 12-25-2029 C3137F84J9	200,000.000	4.388420	8,776.84	11,007.62	0.00	-2,230.78
I/O FEDERAL HOME LOAN MORTGAGE CORP SER K121 CL X1 VAR IO 10-25-2030 C3137F83S0	293,246.450	4.616520	13,537.78	15,653.47	0.00	-2,115.69
I/O FHLMC MULTICLASS K110 X1 CMBS VAR 04-25-2030 C3137FTZS9	227,206.690	6.897169	15,670.83	18,454.18	0.00	-2,783.35
I/O FNMA SER 15-28 CL IO 5.5% 05-25-2045 C3136ANUR6	93,769.730	17.032586	15,971.41	16,568.05	0.00	-596.64
I/O FNMA SR 21-88 CL IO 2.5% 12-25-2051 C3136BJ6K6	69,938.320	13.695453	9,578.37	9,782.50	0.00	-204.13
I/O FREDDIE MAC SR 5109 CL ID 2.5% 05-25-2051 C3137H0G51	71,195.490	14.581317	10,381.24	10,801.65	0.00	-420.41
I/O GNMA SR 15-167 CL SA FLTG 11-20-2045 C38379FEC9	35,844.800	10.794592	3,869.30	3,878.49	0.00	-9.19
P/O FEDERAL HOME LN MTG CORP SR 5341 CL A0 0% 06-25-2050 C3137HAP83	87,021.850	69.057955	60,095.51	63,018.81	0.00	-2,923.30
P/O FNMA SR 23-36 CL AO 0.0% 08-25-2050 C3136BQDK2	84,852.470	69.928395	59,335.97	58,553.58	0.00	782.39
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-03-2025 SBL54JW8	4,300,000.000	98.932014	4,254,076.60	4,224,871.45	0.00	29,205.15
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025 SBRPT6Q8	3,750,000.000	99.106640	3,716,499.00	3,677,633.85	0.00	38,865.15
UNITED STATES OF AMER TREAS BILLS 0% T-BILL05-01-2025 SBSZ7PH3	4,100,000.000	98.625509	4,043,645.87	4,027,720.75	0.00	15,925.12
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SBSLSLK5	40,000.000	90.593750	36,237.50	39,707.25	0.00	-3,469.75
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SBRT3QH7	399,000.000	89.214845	355,967.23	405,234.38	0.00	-49,267.15
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SBPSLLZ1	174,000.000	70.054690	121,895.16	139,227.19	0.00	-17,332.03
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SBQYLTM5	547,000.000	81.429687	445,420.39	508,197.19	0.00	-62,776.80
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SBQXLPR3	543,000.000	81.386718	441,929.88	503,844.61	0.00	-61,914.73
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 SBGK9QZ5	330,000.000	86.199218	284,457.42	309,542.58	0.00	-25,085.16
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SBQHM4F3	396,000.000	71.871093	284,609.53	325,447.03	0.00	-40,837.50
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SBL56GP6	430,000.000	90.074219	387,319.14	419,417.97	0.00	-32,098.83

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SBS2G1C0	63,000.000	91.382810	57,571.17	60,224.49	0.00	-2,653.32
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SBQC4SL8	305,000.000	94.191407	287,283.79	312,482.03	0.00	-25,198.24
UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054 SBR2NN95	466,000.000	91.484376	426,317.19	457,888.15	0.00	-31,570.96
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SBPG5RX5	735,000.000	95.546875	702,269.53	721,812.20	0.00	-19,542.67
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 SBRK14H6	1,070,000.000	95.515625	1,022,017.19	1,080,906.91	0.00	-58,889.72
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026 SBMDNP7	183,000.000	95.781251	175,279.69	169,839.73	0.00	5,439.96
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO SBMZ2XK5	749,000.000	95.949219	718,659.65	692,152.07	0.00	26,507.58
UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031 SBT9K6J4	110,000.000	95.019527	104,521.48	109,819.93	0.00	-5,298.45
UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027 SBR2NN84	434,000.000	98.718751	428,439.38	433,560.28	0.00	-5,120.90
UNITED STATES OF AMER TREAS NOTES 3.875% 10-15-2027 SBSVLV71	530,000.000	98.937500	524,368.75	526,376.65	0.00	-2,007.90
UNITED STATES OF AMER TREAS NOTES 3.875%12-31-2030 SBRT4MF0	383,000.000	96.335937	368,966.64	379,081.00	0.00	-10,114.36
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 C91282CLC3	542,000.000	98.402343	533,340.70	545,308.98	0.00	-11,968.28
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031 C91282CLD1	435,000.000	98.000000	426,300.00	439,326.04	0.00	-13,026.04
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 SBSZ7PL7	592,000.000	97.875000	579,420.00	590,824.53	0.00	-11,404.53
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 SBPJM959	256,000.000	97.554688	249,740.00	250,930.51	0.00	-1,190.51
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 SBQV12R4	592,000.000	99.003905	586,103.12	583,932.60	0.00	2,170.52
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SBSZ7PN9	801,000.000	98.835938	791,675.86	799,280.72	0.00	-7,604.86
UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027 SBRK1506	1,345,000.000	99.546875	1,338,905.47	1,344,581.01	0.00	-5,675.54
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 SBPJM960	6,150,000.000	100.000000	6,150,000.00	6,100,522.05	0.00	49,477.95
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SBMG7NM1	3,870,000.000	99.519531	3,851,405.85	3,855,494.00	0.00	-4,088.15
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SBRK14Z4	610,000.000	97.421875	594,273.44	611,966.51	0.00	-17,693.07

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES OF AMER TREAS NOTES 4.25% 11-30-2029 SBTG00V7	1,491,000.000	98.851562	1,473,876.79	1,489,566.96	0.00	-15,690.17
UNITED STATES OF AMER TREAS NOTES 4.375%07-15-2027 SBT5FJ16	1,670,000.000	100.246094	1,674,109.77	1,680,578.65	0.00	-6,468.88
UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026 SBM92T47	2,000,000.000	100.218750	2,004,375.00	2,010,315.86	0.00	-5,940.86
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 SBQBC9Y3	4,898,000.000	100.492188	4,922,107.37	4,878,341.72	0.00	43,765.65
UNITED STATES OF AMER TREAS NOTES 4.5% 05-15-2027 SBQSB5L2	7,045,000.000	100.488281	7,079,399.40	7,016,839.10	0.00	62,560.30
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 SBLDCKG5	213,000.000	100.835939	214,780.55	212,530.71	0.00	2,249.84
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SBZ1BP67	760,000.000	72.742188	552,840.63	611,206.25	0.00	-58,365.62
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG SB6ZKRY9	730,000.000	80.558595	588,077.74	637,153.13	0.00	-49,075.39
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SBD59D47	915,000.000	75.011719	686,357.23	765,740.63	0.00	-79,383.40
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG SBYQP1M5	4,745,000.000	75.285156	3,572,280.65	3,920,000.18	0.00	-347,719.53
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SBKVKF47	25,000.000	59.699200	14,924.80	16,024.41	0.00	-1,099.61
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SBRBS4M1	108,000.000	99.093750	107,021.25	119,375.57	0.00	-12,354.32
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SBMXHQ5	130,000.000	88.328123	114,826.56	124,403.91	0.00	-9,577.35
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SBQXS7C3	1,299,000.000	87.253906	1,133,428.24	1,287,684.49	0.00	-154,256.25
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SBP0VPN5	175,000.000	98.839846	172,969.73	188,371.09	0.00	-15,401.36
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SBF53YK6	155,000.000	70.421877	109,153.91	121,239.06	0.00	-12,085.15
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SBF92XY6	380,000.000	70.265626	267,009.38	297,127.34	0.00	-30,117.96
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SBJ7G9G2	120,000.000	72.863283	87,435.94	98,100.00	0.00	-10,664.06
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG SBD0CMD3	315,000.000	97.328124	306,583.59	332,029.69	0.00	-25,446.10
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SBM9WFN8	2,653,000.000	55.710938	1,478,011.19	1,691,287.50	0.00	-213,276.31
UNITED STATES TREAS BDS 2.0% 02-15-2052 SBM96PW9	535,000.000	60.734376	324,928.91	372,807.23	0.00	-47,878.32

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
UNITED STATES TREAS BDS 2.25% 08-15-2049 SBK9DLC8	210,000.000	62.015624	130,232.81	147,360.94	0.00	-17,128.13
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SBK1WVY3	160,000.000	70.996094	113,593.75	127,743.75	0.00	-14,150.00
UNITED STATES TREAS BDS 2% 11-15-2041 SBPBMDF5	3,780,000.000	67.222656	2,541,016.40	2,745,372.65	0.00	-204,356.25
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SBFZLQN7	240,000.000	73.140625	175,537.50	196,256.25	0.00	-20,718.75
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG SBDJRJ2Q0	710,000.000	74.195313	526,786.72	582,976.56	0.00	-56,189.84
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SBSJWZQ3	540,000.000	75.980469	410,294.53	448,706.25	0.00	-38,411.72
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SBXC4FZ0	1,895,000.000	75.644531	1,433,463.86	1,569,741.03	0.00	-136,277.17
UNITED STATES TREAS BDS 4.625% 05-15-2044 SBPZRNR8	1,385,000.000	97.046875	1,344,099.22	1,383,617.38	0.00	-39,518.16
UNITED STATES TREAS BDS 4.625% 11-15-2044 SBTPH0B9	385,000.000	97.062501	373,690.63	386,874.27	0.00	-13,183.64
UNITED STATES TREAS NTS 2.875% 08-15-2028 SBFZLQP9	85,000.000	95.113282	80,846.29	79,826.95	0.00	1,019.34
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 SBMG7NX2	229,000.000	98.855467	226,379.02	228,078.24	0.00	-1,699.22
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029 SBQ2GVL5	1,255,000.000	94.113281	1,181,121.68	1,178,082.23	0.00	3,039.45
UNITED STATES TREAS NTS DTD 06/30/2024 4.25% 06-30-2031 SBRT7680	721,000.000	98.734374	711,874.84	720,598.64	0.00	-8,723.80
UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030 SBNTC717	807,000.000	99.625000	803,973.75	831,083.91	0.00	-27,110.16
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029 SBP4XZ04	1,050,000.000	97.742188	1,026,292.97	1,049,302.74	0.00	-23,009.77
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026 SBJ55T5	46,000.000	97.582022	44,887.73	44,142.03	0.00	745.70
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO SBLPKF06	471,000.000	95.511720	449,860.20	435,895.79	0.00	13,964.41
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG SBQ0LV12	350,000.000	94.707031	331,474.61	336,177.73	0.00	-4,703.12
UNITED STATES TREAS NTS 3.5% 09-30-2029 SBSNR6M7	1,314,000.000	96.207031	1,264,160.39	1,302,421.43	0.00	-38,261.04
UNITED STATES TREAS NTS 3.625% 12-31-2029 SBMCFV21	847,000.000	97.683594	827,380.04	846,602.97	0.00	-19,222.93
UNITED STATES TREAS NTS 4.0% 12-15-2027 SBQT5PT1	615,000.000	99.218750	610,195.31	610,219.46	0.00	-24.15

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS NTS 4.125% 03-31-2031 SBQV12W9	537,000.000	98.152345	527,078.09	521,307.20	0.00	5,770.89
UNITED STATES TREAS NTS 4.875% 10-31-2030 SBMWXPY1	135,000.000	102.195311	137,963.67	142,994.53	0.00	-5,030.86
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SBNYF3R9	385,000.000	71.269530	274,387.69	296,570.31	0.00	-22,182.62
UNITED STATES TREAS 4.625% 06-15-2027 SBS0C7Z5	510,000.000	100.828125	514,223.44	511,525.50	0.00	2,697.94
US TREASURY N/B 3.625% 09-15-2027 SBP4YGR1	901,000.000	97.710938	880,375.55	896,651.38	0.00	-16,275.83
US TREASURY N/B 3.875% 08-15-2034 SBR2NN62	2,251,000.000	94.578125	2,128,953.59	2,199,662.07	0.00	-70,708.48
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SBGRW851	130,000.000	78.214846	101,679.30	113,785.55	0.00	-12,106.25
WI TREASURY SEC 3.875% 05-15-2043 SBLB3TM9	270,000.000	88.105470	237,884.77	258,356.25	0.00	-20,471.48
Total United States - USD			151,669,912.67	155,758,521.67	0.00	-4,088,609.00
Total U.S. Government Securities			151,669,912.67	155,758,521.67	0.00	-4,088,609.00

Corporate Debt Instruments - Preferred

United States - USD						
ALABAMA PWR CO 3.45% DUE 10-01-2049 SBJYDFQ8	171,000.000	70.706339	120,907.84	126,675.45	0.00	-5,767.61
ANTHEM INC 4.55% 03-01-2048 SBGB6FS1	22,000.000	82.234227	18,091.53	20,118.15	0.00	-2,026.62
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SBK70MM8	34,000.000	66.191353	22,505.06	23,939.61	0.00	-1,434.55
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SBKP32L8	24,000.000	69.109167	16,586.20	18,164.19	0.00	-1,577.99
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SBDYRQ0	44,000.000	74.123841	32,614.49	33,124.08	0.00	-509.59
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SBP8KQ42	42,000.000	62.358738	26,190.67	27,037.13	0.00	-846.46
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9% 08-15-2051 SBM8DBZ6	113,000.000	61.917088	69,966.31	72,688.41	0.00	-2,722.10
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SBG08PD3	150,000.000	80.347907	120,521.86	134,562.52	0.00	-14,040.66
Total United States - USD			427,383.96	456,309.54	0.00	-28,925.58
Total Corporate Debt Instruments - Preferred			427,383.96	456,309.54	0.00	-28,925.58

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Australia - USD						
GLENCORE FDG LLC 4% DUE 03-27-2027 SBYQ47H9	16,000.000	98.040938	15,686.55	15,738.24	0.00	-51.69
PVTPL GLENCORE FDG LLC 5.4% SBR841N2	84,000.000	101.022690	84,859.06	85,338.96	0.00	-479.90
PVTPL GLENCORE FUNDING LLC 5.371% 04-04-2029 SBR57X02	267,000.000	100.823270	269,198.13	265,311.82	0.00	3,886.31
Total Australia - USD			369,743.74	366,389.02	0.00	3,354.72
Canada - USD						
ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026 C015857AF2	9,000.000	100.470780	9,042.37	8,924.76	0.00	117.61
BROOKFIELD FIN INC 6.3% DUE 01-15-2055 SBNM6CD3	120,000.000	97.781000	117,337.20	120,000.00	0.00	-2,662.80
PVTPL 6297782 LLC 4.911% 09-01-2027 SBSLTJZ9	65,000.000	99.655538	64,776.10	65,000.00	0.00	-223.90
PVTPL 6297782 LLC 5.026% 10-01-2029 SBSMNP7	27,000.000	98.241704	26,525.26	26,998.11	0.00	-472.85
ROGERS COMMUNICATIONS INC 5.3% SBPGLSV8	291,000.000	97.537866	283,835.19	289,344.30	0.00	-5,509.11
Total Canada - USD			501,516.12	510,267.17	0.00	-8,751.05
China - USD						
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031 C62954HBA5	66,000.000	85.266636	56,275.98	54,594.54	0.00	1,681.44
Total China - USD			56,275.98	54,594.54	0.00	1,681.44
Japan - USD						
PVTPL RAKUTEN GROUP INC 9.75% C75102WAK4	306,000.000	108.207310	331,114.37	319,280.40	0.00	11,833.97
Total Japan - USD			331,114.37	319,280.40	0.00	11,833.97
South Africa - USD						
PVTPL ANGLO AMERN CAP PLC GTD SR NT 09-10-2030 C034863AX8	836,000.000	86.710941	724,903.47	701,231.44	0.00	23,672.03
PVTPL ANGLO AMERN CAP PLC SR NT 144A BEO C034863AU4	200,000.000	98.022935	196,045.87	192,992.00	0.00	3,053.87
PVYPL ANGLO AMERICAN CAPITAL 5.625% 04-01-2020 C034863AW0	278,000.000	101.205122	281,350.24	276,073.46	0.00	5,276.78
Total South Africa - USD			1,202,299.58	1,170,296.90	0.00	32,002.68

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Switzerland - USD						
UBS GROUP AG 4.703% DUE 08-05-2027 C902613AS7	200,000.000	99.553715	199,107.43	199,302.00	0.00	-194.57
Total Switzerland - USD			199,107.43	199,302.00	0.00	-194.57
Taiwan - USD						
TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032 SBN7F127	200,000.000	95.862115	191,724.23	197,784.33	0.00	-6,060.10
Total Taiwan - USD			191,724.23	197,784.33	0.00	-6,060.10
United Kingdom - USD						
B A T CAP CORP NT 5.65% 03-16-2052 SBNMNV5	217,000.000	91.686332	198,959.34	194,452.71	0.00	4,506.63
B A T CAP CORP 2.259% DUE 03-25-2028 SBM9DV55	995,000.000	91.873914	914,145.44	903,006.30	0.00	11,139.14
B A T CAP CORP 4.54% 08-15-2047 SBLR9BY7	90,000.000	79.512667	71,561.40	68,729.40	0.00	2,832.00
B A T CAP CORP 5.282% DUE 04-02-2050 SBM63653	32,000.000	87.791688	28,093.34	27,516.70	0.00	576.64
BAE SYS HLDGS INC 3.85% DUE 12-15-2025 SBYMRMR7	892,000.000	99.075400	883,752.57	873,386.34	0.00	10,366.23
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SBRJ50G0	532,000.000	109.740842	583,821.28	583,917.54	0.00	-96.26
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SBDFW2K5	355,000.000	97.157575	344,909.39	341,221.02	0.00	3,688.37
Total United Kingdom - USD			3,025,242.76	2,992,230.01	0.00	33,012.75
United States - USD						
ABBVIE INC 5.05% 03-15-2034 SBSNSFL2	561,000.000	98.894162	554,796.25	562,941.10	0.00	-8,144.85
AEP TEX INC 3.45% DUE 01-15-2050 SBKBFWN0	96,000.000	67.320875	64,628.04	65,513.74	0.00	-885.70
AEP TEX INC 5.4% DUE 06-01-2033 SBMJ0DJ4	43,000.000	99.148605	42,633.90	43,746.18	0.00	-1,112.28
AEP TRANSP CO LLC 5.15% DUE 04-01-2034 SBSB7641	80,000.000	98.396125	78,716.90	79,224.76	0.00	-507.86
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SBPQCM64	96,000.000	82.924031	79,607.07	85,507.32	0.00	-5,900.25
ALABAMA POWER CO SR NT 3% 03-15-2052 SBMV9VD9	56,000.000	64.303304	36,009.85	37,750.30	0.00	-1,740.45

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ALEN 2021-ACEN MTG FLTG RT 5.57148% DUE 04-15-2034 C01449NAA4	250,000.000	92.749980	231,874.95	224,561.43	0.00	7,313.52
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SBKPSY06	271,000.000	68.037771	184,382.36	184,210.12	0.00	172.24
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SBFZ57Y7	289,000.000	98.837107	285,639.24	286,621.61	0.00	-982.37
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SBFZ5811	70,000.000	97.873000	68,511.10	75,029.67	0.00	-6,518.57
AMAZON COM INC NT 3.1% 05-12-2051 C023135CB0	82,000.000	67.547671	55,389.09	59,011.30	0.00	-3,622.21
AMAZON COM INC NT 4.1% 04-13-2062 SBLPP192	220,000.000	78.414918	172,512.82	192,194.20	0.00	-19,681.38
AMERICAN EXPRESS CO 5.043% 07-26-2028 SBPDY865	85,000.000	100.512929	85,435.99	85,000.00	0.00	435.99
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 SBL59VR2	90,000.000	99.539400	89,585.46	88,476.77	0.00	1,108.69
AMERICAN TOWER CORP NEW 1.875% DUE 10-15-2030 SBNGFY30	80,000.000	83.785163	67,028.13	65,659.58	0.00	1,368.55
AMERICAN TOWER CORP NEW 2.7% DUE 04-15-2031 BEO SBKVCS77	84,000.000	86.401679	72,577.41	72,240.06	0.00	337.35
AMERICAN TOWER CORP NEW 5.5% 03-15-2028 SBQ0L639	294,000.000	101.475269	298,337.29	299,479.66	0.00	-1,142.37
AMERICAN TOWER CORP NEW 5.8% 11-15-2028 SBRF1QR5	293,000.000	102.667939	300,817.06	300,612.26	0.00	204.80
AMERN INTL GROUP 4.375% DUE 06-30-2050 SBMCTM02	27,000.000	82.756185	22,344.17	22,647.59	0.00	-303.42
AMERN TOWER CORP 3.55% DUE 07-15-2027 SBYVSWC6	198,000.000	96.925889	191,913.26	194,434.02	0.00	-2,520.76
AMGEN INC 2.77% 09-01-2053 SBN0THC8	22,000.000	58.331000	12,832.82	13,334.86	0.00	-502.04
AMGEN INC 3.375% 02-21-2050 C031162CS7	22,000.000	68.447864	15,058.53	15,709.98	0.00	-651.45
AMGEN INC 4.4% DUE 02-22-2062 BEO SBPY0TJ2	139,000.000	77.713755	108,022.12	115,986.44	0.00	-7,964.32
AMGEN INC 5.65% 03-02-2053 SBMTY5X4	177,000.000	96.462847	170,739.24	187,052.87	0.00	-16,313.63
AMGEN INC 5.75% DUE 03-02-2063 SBMTY619	237,000.000	96.227435	228,059.02	239,313.20	0.00	-11,254.18
ANGEL OAK MTG TR 3.353% DUE 01-25-2067 C03464PAA5	180,452.630	91.897331	165,831.15	164,574.74	0.00	1,256.41
ANGEL OAK MTG TR 6.5% DUE 12-25-2067 C03464UAA4	83,898.010	100.828113	84,592.78	84,459.82	0.00	132.96

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ANTHEM INC 3.125% DUE 05-15-2050 SBMBLB46	24,000.000	64.075333	15,378.08	15,857.56	0.00	-479.48
ANTHEM INC 4.55% 05-15-2052 SBP4C341	14,000.000	80.818500	11,314.59	11,893.56	0.00	-578.97
APACHE CORP 4.25% DUE 01-15-2030 SBK1M2B9	145,000.000	94.059159	136,385.78	135,205.84	0.00	1,179.94
APPLOVIN CORP NT 5.375% 12-01-2031 SBTG00H3	518,000.000	100.113863	518,589.81	522,791.82	0.00	-4,202.01
APPLOVIN CORP NT 5.95% 12-01-2054 C03831WAE8	120,000.000	98.923825	118,708.59	122,570.70	0.00	-3,862.11
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SBNM6CJ9	63,000.000	96.519667	60,807.39	61,871.04	0.00	-1,063.65
ASSOCIATED BANC-CORP 6.455% 08-29-2030 SBSFSHW5	89,000.000	101.979270	90,761.55	89,000.00	0.00	1,761.55
AT&T INC 3.5% DUE 09-15-2053 REG C00206RKJ0	114,000.000	67.372254	76,804.37	81,306.83	0.00	-4,502.46
AT&T INC 3.55% DUE 09-15-2055 SBNSLTY2	486,000.000	67.470821	327,908.19	344,552.74	0.00	-16,644.55
AT&T INC 3.65% DUE 09-15-2059 C00206RLV2	331,000.000	66.411571	219,822.30	232,426.08	0.00	-12,603.78
AT&T INC 3.8% 12-01-2057 C00206RMN9	39,000.000	69.134103	26,962.30	27,581.85	0.00	-619.55
BA CREDIT CARD TRUST SR 23-A1 CL A1 4.79% 05-15-2028 C05522RDG0	562,000.000	100.437420	564,458.30	564,133.35	0.00	324.95
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SBKPD1R7	18,000.000	62.546722	11,258.41	11,654.28	0.00	-395.87
BANK AMER CORP SR NT 2.972% 02-04-2033 C06051GKK4	263,000.000	86.087947	226,411.30	221,424.69	0.00	4,986.61
BANK AMER CORP 2.831% 10-24-2051 SBN6NBF5	32,000.000	61.570156	19,702.45	19,838.40	0.00	-135.95
BANK AMER CORP 2.972% DUE 07-21-2052 BEO C06051GKB4	295,000.000	63.693376	187,895.46	199,719.54	0.00	-11,824.08
BANK AMER CORP 3.419% 12-20-2028 SBLPLDG1	32,000.000	95.840063	30,668.82	30,653.12	0.00	15.70
BANK AMER CORP 3.705% 04-24-2028 C06051GGL7	70,000.000	97.393000	68,175.10	68,180.00	0.00	-4.90
BANK AMER CORP 5.819% 09-15-2029 SBNNDQ1	39,000.000	102.486744	39,969.83	40,479.69	0.00	-509.86
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 C06051GMA4	169,000.000	100.135237	169,228.55	166,628.75	0.00	2,599.80
BANK5 2024-5YR11 5.893% DUE 11-15-2057 SBNDXXW9	125,000.000	102.863712	128,579.64	128,746.63	0.00	-166.99

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
BARCLAYS MTG LN TR 5.903% DUE 01-25-2064 C06745AAA2	219,727.670	100.265602	220,311.27	219,203.11	0.00	1,108.16
BBCMS MTG TR 2023-C22 COML MTG PASS THRU CT CL 6.521% 11-15-2056 C05554FAC9	185,000.000	108.762568	201,210.75	206,721.07	0.00	-5,510.32
BBCMS MTG TR 2024-5C29 COML MTG PASSTHRU CT CL 5.208% 09-15-2057 C05555PAC6	80,000.000	100.322950	80,258.36	82,397.08	0.00	-2,138.72
BERRY GLOBAL INC 5.5% 04-15-2028 SBPBKQ83	28,000.000	100.980786	28,274.62	28,258.86	0.00	15.76
BLACKSTONE SECD 5.875% DUE 11-15-2027 SBNRR1D4	6,000.000	101.570830	6,094.25	5,956.74	0.00	137.51
BLOCK INC SR NT 3.5% 06-01-2031 SBLD7383	218,000.000	88.048028	191,944.70	190,860.00	0.00	1,084.70
BLUE OWL CAP CORP 5.95% 03-15-2029 SBRJZ6W8	309,000.000	100.393515	310,215.96	309,995.06	0.00	220.90
BOEING CO 6.858% 05-01-2054 SBRRG861	9,000.000	106.491670	9,584.25	9,000.00	-598.18	-13.93
BRAVO RESDNTL FDG FLTG RT 4.35% DUE 01-25-2060 C10568NAA0	212,266.790	96.301602	204,416.32	202,599.45	0.00	1,816.87
BRAVO RESDNTL FDG 6.602% DUE 09-25-2063 C10569DAA1	120,790.430	100.999607	121,997.86	122,306.61	0.00	-308.75
BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031 SBPK6XP8	83,000.000	100.743458	83,617.07	83,699.61	0.00	-82.54
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SBKPVKP2	113,000.000	95.653159	108,088.07	108,946.69	0.00	-858.62
BROADCOM INC SR NT 5.15% 11-15-2031 SBS6VJM7	215,000.000	100.699274	216,503.44	215,883.46	0.00	619.98
BROADCOM INC 4.8% 10-15-2034 SBRSF3Y0	111,000.000	96.509171	107,125.18	108,476.97	0.00	-1,351.79
BROADCOM INC 5.05% 07-12-2029 SBS6VJN8	165,000.000	100.352012	165,580.82	164,894.35	0.00	686.47
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SBG7PB06	54,000.000	80.289241	43,356.19	47,721.72	0.00	-4,365.53
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SBR3XVJ0	31,000.000	98.538935	30,547.07	30,835.70	0.00	-288.63
BURLINGTON NORTHERN SANTA FE LLC 2.875% 06-15-2052 SBNW2JM9	76,000.000	62.340566	47,378.83	52,649.02	0.00	-5,270.19
BURLINGTON NORTHERN SANTA FE LLC 3.3% 09-15-2051 SBN7GF39	49,000.000	68.674714	33,650.61	34,736.59	0.00	-1,085.98
BURLINGTON NORTHERN SANTA FE LLC 5.2% 04-15-2054 SBRBD9B0	38,000.000	94.317026	35,840.47	37,456.28	0.00	-1,615.81
BX COML MTG TR 2024-AIRC COML MTG PASSTHRU CTF CL A 5.99748% 08-15-2039 SBPDXXX4	150,000.000	100.688420	151,032.63	149,625.00	0.00	1,407.63

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
BX COML MTG TR 2024-AIRC COML MTG PASSTHRU CTF CL B 6.44683% 08-15-2039 C12433CAC9	200,000.000	100.437500	200,875.00	199,500.00	0.00	1,375.00
BX COML MTG TR 2024-GPA3 MTG PASS THRU CTF CL A 144A 5.79982% 12-15-2039 SBSS9S55	170,000.000	100.038000	170,064.60	169,574.95	0.00	489.65
BX TR 2024-BIO MTG PASSTHRU CTF CL A 144A 5.94824% 02-15-2041 C05612AAA4	404,000.000	100.093750	404,378.75	402,990.00	0.00	1,388.75
BX TR 2024-PAT 7.34524% 03-15-2041 C05612FAC9	60,000.000	100.216083	60,129.65	59,849.34	0.00	280.31
BX 2023-DELC MTG FLTG RT 6.99624% DUE 05-15-2038 C05610DAA0	100,000.000	100.750000	100,750.00	100,187.91	0.00	562.09
BX 2024-CNYN COML MTG PASS THRU CTF CL A5.74812% 04-15-2041 SBMX5GV8	108,652.930	100.045797	108,702.69	108,381.30	0.00	321.39
BXCOMMERCIAL MTG FLTG RT 6.06766% DUE 12-09-2040 C12434GAA3	200,168.370	100.406248	200,981.55	200,292.29	0.00	689.26
CA INST TECH 4.321% DUE 08-01-2045 SBXT7BJ8	45,000.000	86.964644	39,134.09	41,306.33	0.00	-2,172.24
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 SBM9F7Q4	0.000	0.000000	0.00	0.00	0.00	0.00
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 SBKY86V2	87,000.000	69.522655	60,484.71	63,197.94	0.00	-2,713.23
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SBQ3FWZ2	13,000.000	75.770615	9,850.18	10,225.93	0.00	-375.75
CBS CORP NEW 2.9% DUE 01-15-2027 SBDFWR33	30,000.000	95.681533	28,704.46	28,692.90	0.00	11.56
CBS CORP NEW 3.375% DUE 02-15-2028 SBYXKMT7	15,000.000	94.156533	14,123.48	13,666.05	0.00	457.43
CBS CORP NEW 4.6% DUE 01-15-2045 SBD5JWW8	132,000.000	73.300644	96,756.85	96,736.32	0.00	20.53
CEDR COML MTG TR VAR RT 1.0384% DUE 02-15-2039 C12524AAA7	180,000.000	95.614311	172,105.76	166,170.37	0.00	5,935.39
CENTERPOINT ENERGY RES CORP 4.0% 04-01-2028 C15189WAL4	19,000.000	97.080947	18,445.38	18,296.65	0.00	148.73
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG C161175CA0	283,000.000	64.302689	181,976.61	188,981.37	0.00	-7,004.76
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 C161175CG7	410,000.000	61.013929	250,157.11	253,101.13	0.00	-2,944.02
CHASE HOME LENDING MTG SR 19-ATR2 CL A11 FLTG 07-25-2049 SBK26J19	6,430.120	95.173030	6,119.74	6,153.89	0.00	-34.15
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SBMBTPN7	60,000.000	93.856900	56,314.14	56,400.00	0.00	-85.86
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SBDRJN78	966,000.000	100.544311	971,258.04	969,159.62	0.00	2,098.42

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029 SBMVQHT8	99,000.000	96.817899	95,849.72	94,498.01	0.00	1,351.71
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SBM8JV21	316,000.000	92.531044	292,398.10	290,037.38	0.00	2,360.72
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SBSLJM38	122,000.000	102.427467	124,961.51	122,515.72	0.00	2,445.79
CHENIERE ENERGY 5.65% DUE 04-15-2034 SBR4TWM7	326,000.000	100.935500	329,049.73	325,889.58	-8,301.85	-5,141.70
CHES FDG II LLC 5.52% DUE 05-15-2036 C165183DE1	294,578.430	101.080300	297,760.76	294,578.01	0.00	3,182.75
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SBLB4PD5	39,000.000	66.286923	25,851.90	26,639.34	0.00	-787.44
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SBPKC1G3	113,000.000	56.290442	63,608.20	66,141.16	0.00	-2,532.96
CITIGROUP INC NT 3.07% 02-24-2028 SBP5JWM2	176,000.000	96.156142	169,234.81	165,095.27	0.00	4,139.54
CITIGROUP INC SR NT 3.057% 01-25-2033 SBMGDCD3	0.000	0.000000	0.00	0.00	0.00	0.00
CITIGROUP INC 2.52% 11-03-2032 SBNHX0P7	233,000.000	83.377172	194,268.81	188,831.78	0.00	5,437.03
CITIGROUP INC 3.785% 03-17-2033 C172967NN7	0.000	0.000000	0.00	0.00	0.00	0.00
CITIGROUP INC 5.174% 02-13-2030 SBRBYMN6	112,000.000	99.904929	111,893.52	111,834.39	0.00	59.13
CITIGROUP INC 5.449% 06-11-2035 C172967PL9	242,000.000	99.197785	240,058.64	242,531.45	0.00	-2,472.81
CITY OF HOPE 5.623% DUE 11-15-2043 SBCGD4C6	55,000.000	95.303455	52,416.90	55,281.04	0.00	-2,864.14
CMO BBCMS MTG TR SER 24-5C31 CL A3 5.6% 12-15-2057 C07336YAC9	260,000.000	102.013569	265,235.28	267,789.70	0.00	-2,554.42
CMO BMO MORTGAGE TRUST SR 24-5C8 CL A3 VAR RT 12-15-2057 C09661XAC2	260,000.000	101.829169	264,755.84	267,798.96	0.00	-3,043.12
CMO CANTOR COMMERCIAL CF MTG TR SR 2019-CF3 CL B FLTG 01-15-2053 C12529TBB8	20,000.000	83.266550	16,653.31	15,925.85	0.00	727.46
CMO CSAIL CSAIL SR 2019-C17 CL A-5 0.000272% 09-11-2052 C12597BAU3	14,000.000	89.827071	12,575.79	12,226.26	0.00	349.53
CMO DBGS MORTGAGE TRUST SR 18-C1 A4 4.466% 10-15-2051 SBD3RLD8	100,000.000	95.546430	95,546.43	94,252.46	0.00	1,293.97
CMO GS MTG SECS TR SER 2015-GC32 FLTG RT 07-10-2048 SBYRGYH3	13,350.570	99.758737	13,318.36	13,122.05	0.00	196.31
CMO UBS COML MTG TR 2019-C17 COML MTG PASS THRU CL A-3 2.6686% 09-15-2052 C90278MAZ0	799,967.000	89.392340	715,109.22	701,693.36	0.00	13,415.86

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CNH EQUIPMENT TRUST SER 24-A CL A3 4.77% 06-15-2029 C18978FAC0	123,251.000	100.285702	123,603.13	123,221.87	0.00	381.26
COCA-COLA CO/THE 5.2% SBRXJJY9	14,000.000	95.096286	13,313.48	13,706.56	0.00	-393.08
COLBS SOUTHN PWR 6.6% DUE 03-01-2033 S2010126	41,000.000	105.926171	43,429.73	44,221.78	0.00	-792.05
COLLEGE AVE STUDENT LNS 2021-B LLC ASSETBACKED NT CL A-2 144A 1.76% 06-25-2052 C19425AAB0	56,017.780	89.252002	49,996.99	49,098.76	0.00	898.23
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 C20030NDP3	47,000.000	54.374894	25,556.20	25,820.39	0.00	-264.19
COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062 SBKP8MG8	59,000.000	52.515780	30,984.31	32,815.80	0.00	-1,831.49
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SBQ7XJ28	119,000.000	58.414563	69,513.33	77,915.74	0.00	-8,402.41
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SBL6D441	18,000.000	59.641500	10,735.47	11,325.60	0.00	-590.13
COMCAST CORP NEW 2.987% 11-01-2063 SBQB4RF6	59,000.000	56.531746	33,353.73	34,585.76	0.00	-1,232.03
COMCAST CORP 5.35% 05-15-2053 SBQPF818	28,000.000	92.748750	25,969.65	27,235.32	0.00	-1,265.67
COMM 2015-CCRE25 MTG TR COML MTG SER 2015-CR25 CL A3 3.505% 08-10-2048 SBNDNB03	43,803.700	99.534583	43,599.83	42,508.60	0.00	1,091.23
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SBN4LSK5	15,000.000	88.505933	13,275.89	13,012.76	0.00	263.13
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 SBFZ5JS5	50,000.000	74.264700	37,132.35	39,766.25	0.00	-2,633.90
CONE TR 2024-DFW1 MTG PASSTHRU CTF CL A 144A 5.94797% 08-15-2041 SBQ3QR16	120,000.000	100.500000	120,600.00	119,700.00	0.00	900.00
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SBPG4CH1	43,000.000	72.348163	31,109.71	31,813.12	0.00	-703.41
CONOCOPHILLIPS CO 3.99% 03-15-2052 SBPLD6W6	28,000.000	73.122393	20,474.27	22,826.72	0.00	-2,352.45
CONOCOPHILLIPS CO 5.55% 03-15-2054 SBQD1VB9	28,000.000	96.486607	27,016.25	27,968.92	0.00	-952.67
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SBTBKC38	5,000.000	95.112000	4,755.60	4,855.50	0.00	-99.90
CR ACCEP AUTO LN 4.6% DUE 06-15-2032 SBMZ41L8	156,539.230	99.940628	156,446.29	154,975.38	0.00	1,470.91
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031 SBKPR168	89,000.000	82.793472	73,686.19	71,339.81	0.00	2,346.38
CROWN CASTLE INTL 3.65% DUE 09-01-2027 SBF28NQ3	156,000.000	96.959423	151,256.70	148,118.26	0.00	3,138.44

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CSX CORP 4.9% 03-15-2055 SBMZLFW8	93,000.000	89.616172	83,343.04	92,402.94	0.00	-9,059.90
CVS HEALTH CORP 5.4% SBSQLCF1	285,000.000	100.045839	285,130.64	284,122.63	0.00	1,008.01
CVS HEALTH CORP 5.55% 06-01-2031 SBM8JBZ4	59,000.000	99.269068	58,568.75	59,104.43	0.00	-535.68
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SBRBW810	53,000.000	67.953887	36,015.56	37,153.91	0.00	-1,138.35
DEVON ENERGY CORP NEW 5.25% 10-15-2027 BEO SBNXFS86	35,000.000	100.136714	35,047.85	35,204.29	0.00	-156.44
DEVON ENERGY CORP 5.75% SBQB3TL3	105,000.000	90.916448	95,462.27	97,967.10	0.00	-2,504.83
DEVON FING CORP U 7.875% DUE 09-30-2031 S2864925	11,000.000	112.718636	12,399.05	12,591.59	0.00	-192.54
DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 SBJR45C4	621,000.000	97.369655	604,665.56	602,210.51	0.00	2,455.05
DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO C25278XAR0	1,483,000.000	88.384767	1,310,746.09	1,316,991.33	0.00	-6,245.24
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SBJR45B3	1,223,000.000	92.924834	1,136,470.72	1,131,544.82	0.00	4,925.90
DIAMONDBACK ENERGY INC 5.15% SBMDPVN5	307,000.000	100.189062	307,580.42	309,333.20	0.00	-1,752.78
DIAMONDBACK ENERGY INC 5.9% SBMDPVL3	177,000.000	93.902073	166,206.67	174,346.52	0.00	-8,139.85
DOMINION ENERGY INC 6.625% SBR85ZP5	81,000.000	101.665605	82,349.14	81,347.05	0.00	1,002.09
DOMINION ENERGY INC 7.0% SBS60QC3	60,000.000	105.598400	63,359.04	64,934.25	0.00	-1,575.21
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SBRX92H3	24,000.000	107.857375	25,885.77	27,702.99	0.00	-1,817.22
DR HORTON INC 5.0% SBT3NG99	160,000.000	96.712519	154,740.03	158,688.00	0.00	-3,947.97
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SBM928K6	67,000.000	70.515104	47,245.12	51,428.87	0.00	-4,183.75
DUKE ENERGY CAROLINAS LLC 4.85% SBQPG6R3	12,000.000	96.963667	11,635.64	11,590.73	0.00	44.91
DUKE ENERGY CAROLINAS LLC 4.95% SBQ0N1H4	112,000.000	98.346598	110,148.19	114,268.83	0.00	-4,120.64
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SBF46ZJ2	66,000.000	74.550061	49,203.04	54,217.02	0.00	-5,013.98
DUKE ENERGY CORP 5% DUE 08-15-2052 SBNG9CJ4	34,000.000	87.405588	29,717.90	32,373.44	0.00	-2,655.54

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
DUKE ENERGY FLA FIXED 1.75% DUE 06-15-2030 SBMBZTJ9	165,000.000	84.819970	139,952.95	135,588.14	0.00	4,364.81
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SBM9B9B1	46,000.000	101.812674	46,833.83	48,168.44	0.00	-1,334.61
DUKE ENERGY OHIO INC 3.65% 02-01-2029 SBHZRWT7	92,000.000	95.494087	87,854.56	86,513.23	0.00	1,341.33
DUKE ENERGY PROGRESS LLC 5.25% 03-15-2033 SBNKD9B3	225,000.000	100.232804	225,523.81	231,474.91	0.00	-5,951.10
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SBNKD9L3	38,000.000	94.643158	35,964.40	36,232.24	0.00	-267.84
DUKE ENERGY 3.2% DUE 08-15-2049 SBK9V9W2	96,000.000	66.711875	64,043.40	64,335.05	0.00	-291.65
DUKE ENERGY 3.95% 03-15-2048 SBFYS3G1	15,000.000	76.721600	11,508.24	11,700.30	0.00	-192.06
DUKE ENERGY 4% DUE 04-01-2052 SBLCHDN9	17,000.000	76.539588	13,011.73	13,066.37	0.00	-54.64
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SBZ4DLN9	115,000.000	79.122565	90,990.95	98,932.19	0.00	-7,941.24
ECOLAB INC 2.7% DUE 12-15-2051 SBPKC1L8	30,000.000	60.843167	18,252.95	19,046.10	0.00	-793.15
EDISON INTL 5.75% DUE 06-15-2027 SBKC1V30	125,000.000	101.659864	127,074.83	125,644.01	0.00	1,430.82
EDVESTINU PVT ED LN ISS NO 3 LLC AST 2021-A 1.8% 11-25-2045 C28166LAA2 BACKED NT SER	47,887.880	91.137006	43,643.58	42,342.75	0.00	1,300.83
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SBNTB0H1	70,000.000	101.222857	70,856.00	79,387.90	0.00	-8,531.90
ELM TR 2024-ELM COML MTG PASSTHRU CTF 144A 5.80087% 06-10-2039 C26860XAU5	255,000.000	100.833902	257,126.45	255,000.00	0.00	2,126.45
ENERGY TRANSFER L P 6.05% 09-01-2054 SBRK1WR2	91,000.000	97.870286	89,061.96	90,536.20	0.00	-1,474.24
ENERGY TRANSFER LP 5.55% DUE 02-15-2028 BEO SBPLKW07	102,000.000	101.575343	103,606.85	102,216.70	0.00	1,390.15
ENERGY TRANSFER LP 5.95% 05-15-2054 SBQHNMW9	305,000.000	96.674754	294,858.00	297,929.03	0.00	-3,071.03
ENERGY TRANSFER PARTNERS L.P. 8.25 SNR NTS 11-15-2029 USD SBHBFCK6	72,000.000	112.279306	80,841.10	81,985.34	0.00	-1,144.24
ENTERPRISE FLEET 5.06% DUE 03-20-2031 C29375QAD0	50,000.000	100.454640	50,227.32	49,999.42	0.00	227.90
EQT CORP 3.9% DUE 10-01-2027 SBYWG490	1,421,000.000	97.238784	1,381,763.12	1,363,042.72	0.00	18,720.40
EQT CORP 5.75% 02-01-2034 SBRBG3M8	115,000.000	99.549574	114,482.01	115,707.85	0.00	-1,225.84

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SBMDMZ01	377,000.000	98.565549	371,592.12	364,967.99	0.00	6,624.13
EQT CORPORATION 5.7% DUE 04-01-2028 BEO SBLFGTQ8	46,000.000	101.386391	46,637.74	46,889.93	0.00	-252.19
EQUINIX EUROPE 2 FINANCING CORP LLC SR NT 5.5% 06-15-2034 SBS3FRC8	16,000.000	100.302500	16,048.40	16,320.00	0.00	-271.60
EQUINIX INC FIXED 3.2% 11-18-2029 C29444UBE5	29,000.000	91.921621	26,657.27	26,975.51	0.00	-318.24
EQUINIX INC SR NT 2% 05-15-2028 SBMFR6Q7	254,000.000	90.985764	231,103.84	223,079.24	0.00	8,024.60
EQUINIX INC SR NT 3.9% 04-15-2032 C29444UBU9	294,000.000	92.161388	270,954.48	267,548.26	0.00	3,406.22
EQUINIX INC 1.55% DUE 03-15-2028 C29444UBL9	148,000.000	90.071453	133,305.75	130,260.76	0.00	3,044.99
EQUINIX INC 2.15% DUE 07-15-2030 SBLR4HS8	46,000.000	86.072152	39,593.19	38,319.08	0.00	1,274.11
EQUINIX INC 2.5% DUE 05-15-2031 BEO SBMGGJ75	73,000.000	85.460699	62,386.31	60,429.24	0.00	1,957.07
EVERSOURCE ENERGY 5.45% 03-01-2028 SBQXJF33	8,000.000	101.303880	8,104.31	8,178.32	0.00	-74.01
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SBQ1P0R2	155,000.000	98.662613	152,927.05	152,905.95	0.00	21.10
EXTRA SPACE STORAGE L P SR NT 4% 06-15-2029 SBR55HT6	38,000.000	95.689053	36,361.84	35,492.72	0.00	869.12
EXTRA SPACE STORAGE L P 3.9% 04-01-2029 SBMXLV11	12,000.000	95.636000	11,476.32	11,334.96	0.00	141.36
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SBL68H70	45,000.000	82.348844	37,056.98	38,519.55	0.00	-1,462.57
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SBMDSC31	57,000.000	70.205912	40,017.37	40,871.26	0.00	-853.89
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SBW9RTS6	12,000.000	75.231750	9,027.81	9,335.52	0.00	-307.71
F N B CORP PA 5.722% 12-11-2030 SBQWNR41	225,000.000	98.926587	222,584.82	224,739.30	0.00	-2,154.48
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SBL5H0D5	323,000.000	67.903622	219,328.70	222,413.21	0.00	-3,084.51
FIRSTENERGY CORP 3.9% 07-15-2027 SBDC3P91	519,000.000	97.379224	505,398.17	498,647.69	0.00	6,750.48
FIRSTENERGY CORP 4.85% 07-15-2047 SBDC3P80	34,000.000	85.286882	28,997.54	29,530.36	0.00	-532.82
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SBH3W5T5	193,000.000	83.828611	161,789.22	167,720.11	0.00	-5,930.89

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SBPG96F2	255,000.000	62.614576	159,667.17	163,067.16	0.00	-3,399.99
FNDTN FIN TR 5.5% DUE 12-15-2049 C349941AA2	178,104.180	101.079700	180,027.17	178,084.22	0.00	1,942.95
FRANCISCAN 3.914% DUE 07-01-2049 SBKWC7C4	65,000.000	76.131985	49,485.79	50,624.52	0.00	-1,138.73
FRESB 2024-SB115 4.41% DUE 08-25-2034 C35802FAE2	19,993.010	95.158858	19,025.12	20,089.84	0.00	-1,064.72
GCAT 2021-NQM7 TR MTG PASSTHRU CTF CL A-1 1.915% 08-25-2066 C36167YAA6	195,101.240	91.185279	177,903.61	169,962.46	0.00	7,941.15
GCAT 2022-NQM1 TR MTG PASS THRU CTF CL A-1 3.35043% 02-25-2067 C36168VAC7	161,400.000	93.546958	150,984.79	148,056.71	0.00	2,928.08
GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 SBPRBTV4	301,000.000	100.503073	302,514.25	307,497.97	0.00	-4,983.72
GEORGIA POWER CO 5.25% 03-15-2034 SBLD74W4	186,000.000	99.309495	184,715.66	195,545.52	0.00	-10,829.86
GEORGIA PWR CO 4.95% 05-17-2033 SBQPF7S8	106,000.000	97.962481	103,840.23	105,509.73	0.00	-1,669.50
GILEAD SCIENCES 1.65% DUE 10-01-2030 C375558BY8	219,000.000	83.699023	183,300.86	181,920.03	0.00	1,380.83
GILEAD SCIENCES 4.75% DUE 03-01-2046 C375558BD4	48,000.000	88.193542	42,332.90	43,248.20	0.00	-915.30
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SBP6L0G7	24,000.000	97.074667	23,297.92	24,033.36	0.00	-735.44
GLOBAL PMTS INC 4.95% DUE 08-15-2027 SBP6L0C3	13,000.000	100.122846	13,015.97	12,932.40	0.00	83.57
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 C361841AL3	75,000.000	99.270667	74,453.00	75,039.75	0.00	-586.75
GLP CAP L P / GLP 4% DUE 01-15-2030 SBKDJ821	170,000.000	93.138029	158,334.65	157,829.62	0.00	505.03
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SBR2NVH9	175,000.000	100.289503	175,506.63	173,570.25	0.00	1,936.38
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SBPNXM93	694,000.000	85.647929	594,396.63	580,072.67	0.00	14,323.96
GOLDMAN SACHS FIXED 2.615% 04-22-2032 C38141GYB4	100,000.000	85.258220	85,258.22	84,085.74	0.00	1,172.48
GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2026 SBLPNLJ6	315,000.000	100.395533	316,245.93	317,504.25	0.00	-1,258.32
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SBMGDCB1	379,000.000	94.874712	359,575.16	349,749.29	0.00	9,825.87
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SBN11JM7	165,000.000	82.580721	136,258.19	133,552.86	0.00	2,705.33

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss	
Corporate Debt Instruments - Other							
United States - USD							
GOLDMAN SACHS GROUP INC 2.383% SBNW0354	07-21-2032	465,000.000	83.448581	388,035.90	379,851.40	0.00	8,184.50
GOLDMAN SACHS GROUP INC 2.908% DUE SBNW0019	07-21-2042 BEO	7,000.000	69.553140	4,868.72	4,882.43	0.00	-13.71
GOLDMAN SACHS GROUP INC 3.102% SBN95VC5	02-24-2033	162,000.000	86.206438	139,654.43	141,958.98	0.00	-2,304.55
GOLDMAN SACHS GROUP INC 3.21% DUE SBMCY3Z9	04-22-2042 BEO	33,000.000	72.964818	24,078.39	24,230.58	0.00	-152.19
GOLDMAN SACHS GROUP INC 3.691% SBF6Q761	06-05-2028	534,000.000	97.141685	518,736.60	519,325.68	0.00	-589.08
GOLDMAN SACHS GROUP INC 4.017% C38148YAA6	10-31-2038	28,000.000	84.710214	23,718.86	24,282.44	0.00	-563.58
GOLDMAN SACHS GROUP INC 4.411% C38141GXA7	04-23-2039	0.000	0.000000	0.00	0.00	0.00	0.00
GOLDMAN SACHS GROUP INC 4.692% SBSF0H54	10-23-2030	0.000	0.000000	0.00	0.00	0.00	0.00
GOLDMAN SACHS GROUP INC 5.049% SBRC1645	07-23-2030	235,000.000	99.490115	233,801.77	235,170.11	0.00	-1,368.34
GOLDMAN SACHS GROUP INC 5.33% SBRC1656	07-23-2035	691,000.000	98.261182	678,984.77	695,000.10	0.00	-16,015.33
GOLDMAN SACHS 5.851% 04-25-2035 SBSCB6G4		204,000.000	101.940304	207,958.22	205,870.24	0.00	2,087.98
GOLDMAN SACHS 6.25% DUE 02-01-2041 SB920YP3		16,000.000	105.327813	16,852.45	16,925.12	0.00	-72.67
GOODLEAP SUSTAINABLE HOME SOLUTIONS IMPT LN 4.95 07-20-2049 C38237TAA9	SUSTAINABLE HOME	66,631.510	92.129054	61,386.98	61,211.52	0.00	175.46
GOODLEAP SUSTAINABLE HOME SOLUTIONS NT 10-20-2048 SBNBRCN7	CL A 144A 2.31%	34,966.930	78.987260	27,619.42	27,280.31	0.00	339.11
GOODLEAP 6.5% DUE 07-20-2055 C38237CAA6		128,444.130	99.404504	127,679.25	132,118.18	0.00	-4,438.93
GREATAMERICA 5.28% DUE 03-15-2027 C39154GAB2		143,000.000	100.767133	144,097.00	142,997.21	0.00	1,099.79
GS MTG SECS CORP TR 2023-FUN COML MTG 6.39749% 03-15-2028 C36267CAA3	PASS THRU CTF CL A	220,000.000	100.375000	220,825.00	219,172.73	0.00	1,652.27
HARRIS CORP DEL 4.4% DUE 06-15-2028 C413875AW5		22,000.000	98.228818	21,610.34	21,685.83	0.00	-75.49
HCA INC 3.5% DUE 07-15-2051 BEO SBND8HZ5		135,000.000	64.791578	87,468.63	95,411.72	0.00	-7,943.09
HCA INC 3.5% DUE 09-01-2030 SBLF2KK7		361,000.000	90.861939	328,011.60	333,322.13	0.00	-5,310.53
HCA INC 4.125% 06-15-2029 SBKKDGV1		620,000.000	95.389966	591,417.79	584,674.17	0.00	6,743.62

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
HCA INC 5.2% 06-01-2028 SBQPF7Z5	211,000.000	100.223047	211,470.63	212,798.33	0.00	-1,327.70
HCA INC 5.45% 04-01-2031 SBLD74K2	222,000.000	99.812671	221,584.13	221,629.26	0.00	-45.13
HOAG MEM HOSP 3.803% DUE 07-15-2052 SBJN4573	19,000.000	75.925526	14,425.85	15,660.90	0.00	-1,235.05
HOME DEPOT INC 2.375% 03-15-2051 SBNRQN46	59,000.000	56.696390	33,450.87	34,583.44	0.00	-1,132.57
HOME DEPOT INC 5.4% 06-25-2064 SBPLZ1Q1	103,000.000	96.007058	98,887.27	104,135.06	0.00	-5,247.79
HOMEWARD FLTGT RT 5.082% DUE 07-25-2067 C43789KAA0	86,466.620	98.937821	85,548.19	85,056.66	0.00	491.53
HONDA AUTO RECEIVABLES 2023-2 SRS 23-2 CL A3 4.93% 11-15-2027 C437927AC0	38,000.000	100.647842	38,246.18	38,185.84	0.00	60.34
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SBQBCWS8	62,000.000	93.812516	58,163.76	61,386.59	0.00	-3,222.83
HP ENTERPRISE CO 5.25% DUE 07-01-2028 SBS08G45	77,000.000	100.991130	77,763.17	78,628.51	0.00	-865.34
HUNTINGTON INGALLS INDS INC 3.483% DUE 12-01-2027 BEO SBGJWTK1	33,000.000	96.030576	31,690.09	31,429.96	0.00	260.13
INTEL CORP SR NT 3.2% 08-12-2061 C458140BX7	38,000.000	54.360947	20,657.16	24,046.59	0.00	-3,389.43
INTEL CORP 3.1% DUE 02-15-2060 C458140BK5	133,000.000	53.515120	71,175.11	82,564.68	0.00	-11,389.57
INV 2024-IND MTG TR MTG PASS THRU CTF CLA 144A 6.04814% 11-15-2041 C45000DAA4	100,000.000	99.968750	99,968.75	99,750.00	0.00	218.75
J P MORGAN CHASE COML MTG SECS TR 5.17407% 11-05-2041 C46593KAA9	170,000.000	99.599500	169,319.15	169,404.98	0.00	-85.83
J P MORGAN CHASE COML MTG SECS TR COML MTG PASS THRU CTF CL A 6.746% 03-15-2039 C46593EAA3	80,000.000	100.250000	80,200.00	78,895.08	0.00	1,304.92
J P MORGAN MTG TR FLTGT RT 3% DUE 09-25-2052 C46593FAD4	201,470.060	82.721601	166,659.26	171,627.34	0.00	-4,968.08
J P MORGAN MTG TR FLTGT RT 5.37512% DUE 10-25-2049 SBL57NY7	32,281.620	96.139258	31,035.31	31,195.28	0.00	-159.97
J P MORGAN MTG TR 2021-3 5.5% 07-25-2051 C46592KBH4	372,412.150	98.414729	366,508.41	367,460.56	0.00	-952.15
J P MORGAN MTG TR 6% DUE 08-25-2054 C46657TAB1	86,031.250	99.773396	85,836.30	85,197.83	0.00	638.47
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SBL56D22	81,000.000	96.036901	77,789.89	81,000.00	0.00	-3,210.11
JPMORGAN CHASE & CO 1.953% 02-04-2032 C46647PBX3	777,000.000	82.904086	644,164.75	648,532.30	0.00	-4,367.55

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
JPMORGAN CHASE & CO 2.522% SBMF03Y3 04-22-2031	0.000	0.000000	0.00	0.00	0.00	0.00
JPMORGAN CHASE & CO 2.963% 01-25-2033 SBLGSH92	271,000.000	86.441845	234,257.40	237,474.59	0.00	-3,217.19
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SBMF0547	83,000.000	66.342229	55,064.05	56,816.18	0.00	-1,752.13
JPMORGAN CHASE & CO 3.328% 04-22-2052 C46647PCE4	30,000.000	68.624200	20,587.26	20,896.50	0.00	-309.24
JPMORGAN CHASE & CO 3.964% 11-15-2048 C46647PAL0	15,000.000	78.252533	11,737.88	11,780.55	0.00	-42.67
JPMORGAN CHASE & CO 4.505% 10-22-2028 SBS55CX2	165,000.000	99.115479	163,540.54	165,000.00	0.00	-1,459.46
JPMORGAN CHASE & CO 4.946% 10-22-2035 SBS55CQ5	8,000.000	96.332130	7,706.57	7,846.24	0.00	-139.67
JPMORGAN CHASE & CO 4.979% 07-22-2028 SBSWW106	370,000.000	100.334819	371,238.83	370,000.00	0.00	1,238.83
JPMORGAN CHASE & CO 4.995% 07-22-2030 SBP5DT34	907,000.000	99.608074	903,445.23	914,067.34	0.00	-10,622.11
JPMORGAN CHASE & CO 5.012% 01-23-2030 SBQWR420	637,000.000	99.899677	636,360.94	638,618.33	0.00	-2,257.39
JPMORGAN CHASE & CO 5.53% 07-22-2035 SBSWWSY9	0.000	0.000000	0.00	0.00	0.00	0.00
JPMORGAN CHASE & CO 5.571% 04-22-2028 SBQKVQX9	1,998,000.000	101.707522	2,032,116.29	2,031,919.40	0.00	196.89
JPMORGAN CHASE & CO 5.766% 04-22-2035 C46647PEH5	162,000.000	102.317728	165,754.72	163,910.32	0.00	1,844.40
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 SBMGDC00	587,000.000	99.991927	586,952.61	588,044.86	0.00	-1,092.25
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SBSLSDT8	350,000.000	102.012700	357,044.45	357,749.00	0.00	-704.55
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033 SBPX27P1	352,000.000	95.934446	337,689.25	341,112.64	0.00	-3,423.39
KINDER MORGAN INC 5.2% 03-01-2048 SBFXCNC0	35,000.000	88.425371	30,948.88	31,168.90	0.00	-220.02
KLA CORP 3.3% 03-01-2050 SBL1LXW1	108,000.000	69.184120	74,718.85	76,953.24	0.00	-2,234.39
KLA CORP 4.7% 02-01-2034 SBSMLNX0	72,000.000	97.081236	69,898.49	71,476.40	0.00	-1,577.91
LAM RESH CORP 3.125% DUE 06-15-2060 SBKY6M52	24,000.000	61.334000	14,720.16	15,461.04	0.00	-740.88
LBA TR 2024-7IND FLTG RT 5.74924% DUE 10-15-2041 C52109XAA6	220,000.000	100.062500	220,137.50	219,450.00	0.00	687.50

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
LOCKHEED MARTIN CORP 4.5% SBPG2GZ1 02-15-2029	17,000.000	98.910647	16,814.81	16,586.15	0.00	228.66
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SBVYPPC4	21,000.000	78.901238	16,569.26	16,897.23	0.00	-327.97
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SBNNPR34	25,000.000	96.246680	24,061.67	24,752.75	0.00	-691.08
LOWES COMPANIES INC 1.7% 09-15-2028 SBNQ50Q5	192,000.000	89.483953	171,809.19	169,350.78	0.00	2,458.41
LOWES COS INC 3% DUE 10-15-2050 SBN4NTS6	177,000.000	62.231531	110,149.81	110,963.07	0.00	-813.26
L3HARRIS TECHNOLOGIES INC 3.85% DUE 12-15-2026 SBMQ60W7	152,000.000	98.418355	149,595.90	148,052.66	0.00	1,543.24
L3HARRIS TECHNOLOGIES INC 5.4% 01-15-2027 SBNXJH36	260,000.000	101.222565	263,178.67	261,311.48	0.00	1,867.19
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SBNXJJR4	61,000.000	97.026295	59,186.04	63,476.32	0.00	-4,290.28
M & T BK CORP 5.385% 01-16-2036 SBNM6CH7	168,000.000	96.960494	162,893.63	166,783.74	0.00	-3,890.11
MARINER FIN ISSUANCE TR 2021-A ASSET BACKED NT CL A 144A 1.86% 03-20-2036 C56848DAA7	150,000.000	95.191473	142,787.21	136,571.10	0.00	6,216.11
MARSH & MCLENNAN COS INC 5.45% 03-15-2054 SBSBGTQ1	71,000.000	96.698718	68,656.09	69,708.51	0.00	-1,052.42
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052 SBMWHHT4	15,000.000	106.935467	16,040.32	16,489.20	0.00	-448.88
MASTERCARD INC 2.95% DUE 03-15-2051 SBMV3M61	70,000.000	64.711957	45,298.37	46,995.20	0.00	-1,696.83
META PLATFORMS INC 5.55% 08-15-2064 C30303M8W5	135,000.000	97.901748	132,167.36	137,242.13	0.00	-5,074.77
META PLATFORMS INC 5.75% 05-15-2063 SBQPF885	217,000.000	101.148737	219,492.76	232,056.06	0.00	-12,563.30
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SBMXLQJ2	7,000.000	61.888140	4,332.17	4,661.65	0.00	-329.48
MFA 2023-INV2 TR MTG PASSTHRU CTF CL A-16.775% 10-25-2058 C59319BAA5	135,885.730	101.305818	137,660.15	137,434.66	0.00	225.49
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SBKT2JL0	17,000.000	67.207824	11,425.33	11,166.45	0.00	258.88
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SBNRPM13	101,000.000	94.616921	95,563.09	99,182.08	0.00	-3,618.99
MIDAMERICAN ENERGY 5.858% 09-15-2054 SBN5P5G8	21,000.000	101.853143	21,389.16	21,818.79	0.00	-429.63
MIRA TR 2023-MILE 6.7547% DUE 06-10-2038 C55318EAA8	140,000.000	103.572543	145,001.56	144,408.52	0.00	593.04

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
MMAF EQUIP FIN LLC 5.1% DUE 07-13-2049 C55318CAD6	144,324.000	100.765978	145,429.49	144,421.09	0.00	1,008.40
MORGAN STANLEY CAP FLTG RT 3.9% DUE 09-24-2057 C61690BAA0	69,509.570	96.389993	67,000.27	67,650.80	0.00	-650.53
MORGAN STANLEY CAP I TR 2015-MS1 CL A-SB 3.458% DUE 05-15-2048 REG C61765DAS7	12,652.840	99.672327	12,611.38	12,420.98	0.00	190.40
MORGAN STANLEY CAPITAL I TRUST SER 2017-H1 CL B 4.075% 05-15-2027 C61691JAZ7	100,000.000	94.023470	94,023.47	89,101.17	0.00	4,922.30
MORGAN STANLEY FIXED 1.593% DUE 05-04-2027 C61772BAB9	543,000.000	95.859190	520,515.40	517,989.42	0.00	2,525.98
MORGAN STANLEY FIXED 5.516% 11-19-2055 SBRWK9T8	0.000	0.000000	0.00	0.00	0.00	0.00
MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028 C61747YEV3	459,000.000	103.691357	475,943.33	476,905.59	0.00	-962.26
MORGAN STANLEY 1.794% 02-13-2032 SBMWH712	85,000.000	81.584647	69,346.95	68,770.10	0.00	576.85
MORGAN STANLEY 1.928% DUE 04-28-2032 C6174468X0	0.000	0.000000	0.00	0.00	0.00	0.00
MORGAN STANLEY 2.239% 07-21-2032 SBNZKG63	0.000	0.000000	0.00	0.00	0.00	0.00
MORGAN STANLEY 2.943% DUE 01-21-2033 SBMG9M19	714,000.000	85.745800	612,225.01	616,444.30	0.00	-4,219.29
MORGAN STANLEY 5.042% 07-19-2030 C61747YFS9	311,000.000	99.643637	309,891.71	311,000.00	0.00	-1,108.29
MORGAN STANLEY 5.164% 04-20-2029 C61747YFD2	323,000.000	100.273164	323,882.32	325,117.03	0.00	-1,234.71
MORGAN STANLEY 5.173% 01-16-2030 SBQWR3R8	20,000.000	100.164550	20,032.91	19,962.00	0.00	70.91
MORGAN STANLEY 5.32% 07-19-2035 C61747YFT7	187,000.000	98.396604	184,001.65	188,368.12	0.00	-4,366.47
MORGAN STANLEY 5.656% 04-18-2030 SBLDCKK9	1,263,000.000	101.785711	1,285,553.53	1,267,779.01	0.00	17,774.52
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG SBLB5ZP0	32,000.000	85.674219	27,415.75	26,890.24	0.00	525.51
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SBN94M29	38,000.000	73.350263	27,873.10	30,032.07	0.00	-2,158.97
N.W. PIPELN LLC FIXED 4% DUE 04-01-2027 SBF42B58	7,000.000	98.135000	6,869.45	6,872.68	0.00	-3.23
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 SBF5HVZ2	14,000.000	84.606357	11,844.89	11,580.52	0.00	264.37
NAVISTAR FINL 5.59% DUE 04-25-2029 C63938PBW8	229,000.000	101.095031	231,507.62	228,969.34	0.00	2,538.28

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
NAVISTAR FINL 6.18% DUE 08-25-2028 C63938PBU2	92,000.000	100.912185	92,839.21	92,899.65	0.00	-60.44
NIKE INC 3.375% DUE 03-27-2050 SBKSG5Q0	51,000.000	70.566588	35,988.96	37,870.48	0.00	-1,881.52
NISOURCE INC 1.7% DUE 02-15-2031 SBKXB3P5	72,000.000	81.784472	58,884.82	57,102.47	0.00	1,782.35
NISOURCE INC 5.25% DUE 03-30-2028 SBM8NG62	89,000.000	100.869337	89,773.71	89,681.66	0.00	92.05
NNN REIT INC SR NT 3% 04-15-2052 SBPCVJR5	127,000.000	60.819772	77,241.11	80,554.67	0.00	-3,313.56
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SBN79088	99,000.000	63.329778	62,696.48	63,774.81	0.00	-1,078.33
NORFOLK SOUTHN CORP 3.7% 03-15-2053 SBNQSG11	18,000.000	71.953500	12,951.63	13,158.18	0.00	-206.55
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SBL6L2C9	109,000.000	64.754789	70,582.72	77,772.57	0.00	-7,189.85
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033 SBN3911	86,000.000	96.955802	83,381.99	86,897.38	0.00	-3,515.39
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SBN6LRM8	13,000.000	89.393692	11,621.18	11,972.48	0.00	-351.30
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SBS2G0M3	185,000.000	93.016897	172,081.26	177,554.40	0.00	-5,473.14
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SBN7T7H6	173,000.000	66.168462	114,471.44	121,419.17	0.00	-6,947.73
NRG ENERGY INC 4.45% DUE 06-15-2029 SBJJ149	73,000.000	95.501630	69,716.19	71,058.20	0.00	-1,342.01
OBX 2023-NQM9 TR 7.159% DUE 10-25-2063 C673921AA0	114,460.630	101.885897	116,619.24	117,292.56	0.00	-673.32
OHIO PWR CO CORP 4.0% 06-01-2049 SBJVQFY8	59,000.000	75.091847	44,304.19	47,473.26	0.00	-3,169.07
OHIO PWR CO 4.15% DUE 04-01-2048 SBFYCQR5	15,000.000	76.804867	11,520.73	11,816.40	0.00	-295.67
ONE GAS INC 2% DUE 05-15-2030 SBKX7KW9	11,000.000	86.454182	9,509.96	9,204.69	0.00	305.27
ONEMAIN FINL FLTG RT 5.93799% DUE 09-15-2036 C68269HAE5	100,000.000	101.706180	101,706.18	100,469.56	0.00	1,236.62
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SBMYLXD6	49,000.000	72.015878	35,287.78	36,053.22	0.00	-765.44
ORACLE CORP 3.6% DUE 04-01-2050 REG SBM5JB02	330,000.000	70.122091	231,402.90	239,482.96	0.00	-8,080.06
ORACLE CORP 3.85% DUE 07-15-2036 SBY7RCZ0	138,000.000	85.700652	118,266.90	119,709.61	0.00	-1,442.71

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
ORACLE CORP 4.375% DUE 05-15-2055 SBWTM356	250,000.000	78.385672	195,964.18	202,324.30	0.00	-6,360.12
ORACLE CORP 4% 11-15-2047 SBD390R1	76,000.000	76.289474	57,980.00	60,211.07	0.00	-2,231.07
ORACLE CORP 5.5% 09-27-2064 SBLFC9N3	53,000.000	91.665811	48,582.88	52,795.95	0.00	-4,213.07
OVINTIV INC 7.1% 07-15-2053 SBNSP148	52,000.000	106.318962	55,285.86	56,924.15	0.00	-1,638.29
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SBMTC6G8	230,000.000	86.700909	199,412.09	210,742.10	0.00	-11,330.01
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SBMYR011	50,000.000	68.637340	34,318.67	34,331.43	0.00	-12.76
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SBTFK546	73,000.000	98.869548	72,174.77	73,764.39	0.00	-1,589.62
PACIFIC GAS & ELEC CO 5.8% 05-15-2034 SBSNW1M7	428,000.000	102.284126	437,776.06	435,550.15	0.00	2,225.91
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SBNNMQV6	18,000.000	109.140444	19,645.28	19,222.74	0.00	422.54
PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033 SBPYS4V3	24,000.000	105.438250	25,305.18	25,042.56	0.00	262.62
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SBMXHJH1	31,000.000	96.658258	29,964.06	27,367.50	0.00	2,596.56
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SBNVTRQ1	117,000.000	64.750547	75,758.14	80,318.34	0.00	-4,560.20
PECO ENERGY CO 2.8% DUE 06-15-2050 SBM93S87	18,000.000	62.433167	11,237.97	11,598.66	0.00	-360.69
PECO ENERGY CO 5.25% 09-15-2054 SBTFK5B3	20,000.000	94.775250	18,955.05	19,951.80	0.00	-996.75
PFIZER INC 2.7% DUE 05-28-2050 SBMXGNZ4	165,000.000	61.614988	101,664.73	107,500.80	0.00	-5,836.07
PFS FING CORP 2022-D PREM FIN AST BKD NT4.27% 08-15-2027 C69335PEP6	366,000.000	99.799361	365,265.66	359,486.85	0.00	5,778.81
PFS FING CORP 3.89% DUE 05-15-2027 C69335PEK7	115,000.000	99.727800	114,686.97	112,703.15	0.00	1,983.82
PFS FING CORP 5.52% DUE 10-15-2028 C69335PEY7	238,000.000	101.423819	241,388.69	240,706.63	0.00	682.06
PG&E CORP 5.25% DUE 07-01-2030 SBLCC408	186,000.000	97.882651	182,061.73	183,167.35	0.00	-1,105.62
PG&E CORP 7.375% 03-15-2055 SBQXJKM7	130,000.000	102.623200	133,410.16	131,860.95	0.00	1,549.21
PIEDMONT NAT GAS 3.5% DUE 06-01-2029 SPIEDMON	51,000.000	94.256235	48,070.68	46,702.60	0.00	1,368.08

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 SBN7B2M2	70,000.000	100.683443	70,478.41	70,533.85	0.00	-55.44
PORSCHE FINL AUTO 5.79% DUE 01-22-2029 C732916AD3	193,000.000	100.805098	194,553.84	197,582.21	0.00	-3,028.37
PRKCM 2021-AFC2 TR FLTG RT 2.071% DUE 11-25-2056 C69361JAA4	178,373.890	86.428350	154,165.61	148,855.53	0.00	5,310.08
PROJECT GRANGE BND/CORP 6.5% 03-20-2045 C1091109G3	203,538.890	100.000000	203,538.89	200,000.00	0.00	3,538.89
PRPM 2024-RCF1 LLC ASSET BACKED NT CL A-1 144A 4% 01-25-2054 C693581AA8	86,378.720	97.592903	84,299.50	82,762.98	0.00	1,536.52
PVPTL VIPER ENERGY PARTNERS LP 5.375% DUE 11-01-2027 SBKVB302	1,572,000.000	98.606510	1,550,094.34	1,542,660.10	0.00	7,434.24
PVTPL ANTERO RES CORP SR NT 7.625% DUE 02-01-2029 BEO SBM8NG06	145,000.000	102.366076	148,430.81	148,802.34	0.00	-371.53
PVTPL ANTERO RESOURCES CORP 5.375% DUE 03-01-2030 BEO SBNDYF04	213,000.000	96.623549	205,808.16	204,137.09	0.00	1,671.07
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SBS4DJ70	218,000.000	102.689211	223,862.48	223,806.18	0.00	56.30
PVTPL ARES STRATEGIC INCOME FU 5.7% 03-15-2028 SBTJ0L99	401,000.000	99.978030	400,911.90	398,629.27	0.00	2,282.63
PVTPL ARI FLEET LEASE TR SR 24-A CL A2 5.3%11-15-2032 C00218KAB9	149,614.280	100.553423	150,442.28	149,604.62	0.00	837.66
PVTPL ARI FLEET LEASE TRUST SER 24-B CL A2 0.0% 04-15-2033 C04033HAB1	100,000.000	100.824870	100,824.87	99,990.00	0.00	834.87
PVTPL AS MILEAGE PLAN IP LTD 5.021% 10-20-2029 C00218QAA8	100,000.000	97.431350	97,431.35	100,000.00	0.00	-2,568.65
PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031 C00218QAB6	95,000.000	97.605642	92,725.36	95,000.00	0.00	-2,274.64
PVTPL BLACKSTONE PRIVATE CRE 5.6% 11-22-2029 SBTG00Z1	90,000.000	98.799244	88,919.32	88,914.60	0.00	4.72
PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034 SBTG0114	139,000.000	97.693885	135,794.50	135,800.22	0.00	-5.72
PVTPL BLUE OWL CREDIT INCOME CORP. 5.8% 03-15-2030 SBRBQCG5	282,000.000	98.426021	277,561.38	279,501.48	0.00	-1,940.10
PVTPL BOEING CO 6.858% 05-01-2054 SBQ66HN5	0.000	0.000000	0.00	0.00	598.18	598.18
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SBMCP6S6	48,000.000	80.581729	38,679.23	39,366.72	0.00	-687.49
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SBMCPJY3	28,000.000	86.253857	24,151.08	24,324.16	0.00	-173.08
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SBMCP6P3	68,000.000	81.682750	55,544.27	55,464.49	0.00	79.78

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039 C05611VAA9	182,737.770	100.406249	183,480.14	182,280.89	0.00	1,199.25
PVTPL CAESARS ENTERTAINMENT INC 6.5% 02-15-2032 SBNTZ4D7	220,000.000	100.451355	220,992.98	222,392.50	0.00	-1,399.52
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SBKPK071	54,000.000	87.093370	47,030.42	47,452.85	0.00	-422.43
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SBKPK082	63,000.000	82.546000	52,003.98	53,283.60	0.00	-1,279.62
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SBL0HQH6	224,000.000	83.012438	185,947.86	188,934.02	0.00	-2,986.16
PVTPL CHENIERE ENERGY INC 5.65% 04-15-2034 SBPBJXQ7	0.000	0.000000	0.00	0.00	8,301.85	8,301.85
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SBSQMNJ5	148,000.000	100.668703	148,989.68	150,707.02	0.00	-1,717.34
PVTPL CHESAPEAKE FUNDING II LLC SER 23-2A CL A1 6.16% DUE 10-15-2035 C165183CZ5	157,553.570	101.456800	159,848.81	159,192.35	0.00	656.46
PVTPL CLOUD SOFTWARE GROUP INC 8.25% 06-30-2032 SBSQM7Z9	222,000.000	103.055054	228,782.22	228,937.50	0.00	-155.28
PVTPL CMO ALLIED IRISH BANK 144A SER 23-NQM3 CL AI 6.617% STEP 07-25-2068 C55286MAA8	184,616.590	101.091700	186,632.05	184,858.99	0.00	1,773.06
PVTPL CMO BFLD TRUST SER 24-WRHS CL A FLTG 08-15-2026 C05555HAA8	170,242.460	100.187497	170,561.66	169,815.73	0.00	745.93
PVTPL CMO BFLD TRUST SR 24-UNIV CL A FLTG 11-15-2029 C08861RAA9	60,000.000	100.000000	60,000.00	59,849.74	0.00	150.26
PVTPL CMO BFLD TRUST SR 24-UNIV CL B FLTG 11-15-2029 C08861RAC5	50,000.000	100.000000	50,000.00	49,874.98	0.00	125.02
PVTPL CMO BX TRUST SER 24-PAT CL A FRN 03-15-2026 C05612FAA3	150,000.000	100.309000	150,463.50	149,621.10	0.00	842.40
PVTPL CMO BX TRUST SR 24-BR BK CL A FLTG 10-15-2041 SBRXF8Y0	130,721.000	100.616259	131,526.58	130,067.40	0.00	1,459.18
PVTPL CMO BX TRUST VAR RT DUE 07-15-2029BEO SBQGF7W1	295,000.000	100.406251	296,198.44	294,262.50	0.00	1,935.94
PVTPL CMO CALI MORTGAGE TRUST SR 24-SUN CL A FLTG RT 07-15-2041 C12988DAA0	160,000.000	100.375000	160,600.00	159,599.95	0.00	1,000.05
PVTPL CMO CENT TR SR 23-CITY CL A FLTG 09-15-2028 SBQC4MR2	250,000.000	100.375032	250,937.58	251,252.88	0.00	-315.30
PVTPL CMO CFK TRUST 2019-FAX SER 20-MF2 CLS A 2.387% DUE 03-10-2039 BEO SBQ7WTW5	500,000.000	92.384340	461,921.70	434,904.75	0.00	27,016.95
PVTPL CMO CIM TR 2019-INV3 SER 19-INV3 CLS A11 VAR RT 08-25-2049 C12557LBK0	18,335.950	95.690651	17,545.79	17,276.34	0.00	269.45
PVTPL CMO CSMC 2021-NOM8 TR MTG BACKED NT CL A-1 144A 1.841% DUE 10-25-2066 BEO C12659FAA3	104,760.620	89.153233	93,397.48	88,206.47	0.00	5,191.01

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL CMO EQT TR 2024-EXTR SR 24- EXTR CL A FRN 07-05-2041 C29439DAA9	211,000.000	99.975550	210,948.41	212,384.69	0.00	-1,436.28
PVTPL CMO FFLAGSTAR MTG TR SR 19-1INV CL A11 FLTG 10-25-2049 C33852AAL1	17,769.690	96.422729	17,134.02	16,579.29	0.00	554.73
PVTPL CMO FLAGSTAR MTG TR 2020-1INV SER 20-11INV CLS A11 VAR RT 03-25-2050 C33851YAL0	30,725.970	94.431063	29,014.86	28,741.25	0.00	273.61
PVTPL CMO GS MTG SECS CORP TR SR 24-RVR CL A FLTG RT 08-10-2029 C36272JAA1	80,000.000	98.899313	79,119.45	80,000.00	0.00	-880.55
PVTPL CMO HONO 2021-LULU MTG TR MTG PASS SER 21-LULU CL A FLTG 10-15-2036 C40390MAA3	157,000.000	98.500000	154,645.00	151,406.88	0.00	3,238.12
PVTPL CMO J P MORGAN CHASE COML MTG SECS SR 2019-BKWD CL A FLTG RT 09-15-2029 C46591JAA4	9,711.130	94.250000	9,152.74	8,957.97	0.00	194.77
PVTPL CMO J P MORGAN MTG SER 19-7 CLS A11 VAR RT 02-25-2050 SBKRSQ64	4,197.940	94.843190	3,981.46	3,955.88	0.00	25.58
PVTPL CMO J P MORGAN MTG SER 20-LTV1 CL A11 FRN 06-25-2050 BEO SBL397J8	1,528.640	99.305270	1,518.02	1,511.03	0.00	6.99
PVTPL CMO J P MORGAN MTG TR SER 19-LTV3 CL A11 FLTG 12-31-2049 C46651HBC0	949.400	99.320600	942.95	941.81	0.00	1.14
PVTPL CMO J P MORGAN MTG TR SR 19-INV2 CL A11 FLTG RT 02-25-2050 SBP4V605	11,469.140	95.456067	10,947.99	10,960.38	0.00	-12.39
PVTPL CMO J P MORGAN MTG TR SR 19-8 CL A11 FLTG 03-25-2050 C46591KAZ6	7,304.850	94.846850	6,928.42	6,883.73	0.00	44.69
PVTPL CMO J P MORGAN MTG TR 2019-INV3 SER 19-INV3 CLS A11 VAR RT 02-25-2050 C46591LBC4	49,844.550	95.583369	47,643.10	47,426.25	0.00	216.85
PVTPL CMO MF1 MULTIFAMILY HOUSING MRTG LO SR 21-W10 CL A FLTG DUE 12-15-2024 BEO C55284DAA0	100,000.000	99.418430	99,418.43	97,526.49	0.00	1,891.94
PVTPL CMO MSDB TR SER 2017-712F CL B FLTG 07-11-2039 C55354JAG9	60,000.000	86.699250	52,019.55	48,944.44	0.00	3,075.11
PVTPL CMO OPEN TRUST SER 23-AIR CL A FLTG RT DUE 10-15-2028 SBRWK4X7	43,831.880	101.111406	44,319.03	43,782.74	0.00	536.29
PVTPL CMO REPUBLIC FINANCE ISSUANCE TRUSSR 24-B CL A 5.42% 11-20-2037 C76042GAA2	198,000.000	101.184652	200,345.61	197,990.04	0.00	2,355.57
PVTPL CMO SEQUOIA MTG TR SER 24-HYB1 CL A1A VAR 11-01-2063 C81749EAA3	220,105.900	98.111750	215,949.75	216,852.80	0.00	-903.05
PVTPL CMO VERUS SECURITIZATION TR 2022-2SR 22-2 CL A1 VAR RT DUE 02-25-2067 BEO C92538XAA3	120,685.250	94.292981	113,797.72	111,797.11	0.00	2,000.61
PVTPL CMO VERUS SECURITIZATION TR 2022-3SR 22-3 CL A1 VAR RT DUE 02-25-2067 BEO C92538UAA9	201,589.560	94.112150	189,720.27	187,808.42	0.00	1,911.85
PVTPL CMO 280 PK AVE 2017-280P MTG TR COML CTF CL A VAR DUE 09-15-2034 SBM9CCL5	500,000.000	99.250000	496,250.00	480,253.75	0.00	15,996.25
PVTPL COLLEGE AVE STUDENT LNS SER 23-A CL A2 5.48% 05-25-2055 C193938AB3	90,471.560	99.047402	89,609.73	89,758.55	0.00	-148.82

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL COLLEGE AVE STUDENT LNS 2021-A LLC25/07/2051 VAR RT DUE 07-25-2051 BEO C19424KAA1	125,985.870	99.500642	125,356.75	124,006.83	0.00	1,349.92
PVTPL COLLEGE AVE STUDENT LNS 2021-C CL B 4.72% 07-26-2055 C19424WAC1	76,261.350	89.238861	68,054.76	66,881.79	0.00	1,172.97
PVTPL COLLEGE AVE STUDENT LNS 2021-C LLC25 21-C CL A2 2.32% DUE 07-26-2055 BEO C19424WAB3	69,393.180	88.576745	61,466.22	60,060.83	0.00	1,405.39
PVTPL ELFI GRADUATE LN PROGRAM SER 23-A CL A 6.37% 02-04-2048 C28628DAA2	223,687.430	101.619872	227,310.88	229,146.11	0.00	-1,835.23
PVTPL ENTERPRISE FLEET FINANCING LLC SER 24-1 CL A3 5.16% 09-20-2030 C29375PAC4	50,000.000	101.229100	50,614.55	49,984.79	0.00	629.76
PVTPL ENTERPRISE FLEET FINANCING LLC SER24-4 CL A3 4.56% 11-20-2028 C29374MAC2	115,000.000	99.564000	114,498.60	114,986.11	0.00	-487.51
PVTPL ENTERPRISE FLEET FING LLC SER 24-3 CL A34.98% 08-20-2028 C29375QAC2	123,000.000	100.580187	123,713.63	122,980.75	0.00	732.88
PVTPL ENTERPRISE FLEET FING 2023-2 LLC SRS 23-2 CLS A2 5.56% 04-22-2030 C29375NAB1	344,451.600	100.862150	347,421.29	345,408.52	0.00	2,012.77
PVTPL EQM MIDSTREAM PARTNERS L P SR NT 144A 6.5% DUE 07-01-2027/06-18-2020 BEO SBMYXXY3	67,000.000	101.296791	67,868.85	68,433.80	0.00	-564.95
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SBMY681	70,000.000	89.158386	62,410.87	62,758.78	0.00	-347.91
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SBMNDL73	234,000.000	95.834261	224,252.17	223,544.60	0.00	707.57
PVTPL FIRSTENERGY TRANSMISSION LLC 5.0% 01-15-2035 SBTFJ3Z0	86,000.000	96.696058	83,158.61	86,406.64	0.00	-3,248.03
PVTPL GARTNER INC 3.625% DUE 06-15-2029 BEO SBNSPMJ0	122,000.000	92.890418	113,326.31	114,159.70	0.00	-833.39
PVTPL GARTNER INC 4.5% DUE 07-01-2028 BEO SBLCC3M3	759,000.000	97.497727	740,007.75	734,158.15	0.00	5,849.60
PVTPL GS MORTGAGE SECURITIES TRUST SR 23-FUN CLS 03 B VAR RT 03-15-2028 C36267CAC9	110,000.000	100.687500	110,756.25	109,448.52	0.00	1,307.73
PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031 SBL6CM66	346,000.000	104.835957	362,732.41	365,462.50	0.00	-2,730.09
PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032 SBRT4R77	325,000.000	98.866702	321,316.78	325,618.75	0.00	-4,301.97
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SBMGHHT6	54,179.500	100.630294	54,520.99	54,964.06	0.00	-443.07
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029 SBYW83W2	205,000.000	94.625537	193,982.35	194,015.59	0.00	-33.24
PVTPL NAVIENT PRIVATE ED LN TR 2023-B FLTG RT SR 23-BA CL A1B 03-15-2072 C63942TAB1	129,620.530	100.630132	130,437.31	129,760.66	0.00	676.65
PVTPL NAVIENT PRIVATE ED REFI LN TR 2020-DA CL A 1.69% DUE 05-15-2069 C63941HAA0	30,012.440	93.102660	27,942.38	27,321.22	0.00	621.16

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 C63942LAA0	318,490.700	89.597561	285,359.90	277,112.84	0.00	8,247.06
PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068 C63940YAB2	19,088.140	97.553769	18,621.20	18,327.71	0.00	293.49
PVTPL NAVIENT STUDENT LOAN TRUST SER 21-DA CL A FLTG 04-15-2060 C63942CAA0	164,610.450	99.879309	164,411.78	158,242.77	0.00	6,169.01
PVTPL NELNET STUDENT LN TR SER 21-BA CL AFL FLTG 04-20-2062 C64034QAA6	325,133.840	99.689891	324,125.57	320,623.72	0.00	3,501.85
PVTPL NELNET STUDENT LOAN TRUST SER 23-PL1A CL A1B 7.15% 11-25-2053 C64034UAB5	80,177.510	100.484026	80,565.59	80,176.62	0.00	388.97
PVTPL NELNET STUDENT LOAN TRUST SR 21-A CL APT2 1.36% 04-20-2026 SBNXKTS8	237,283.010	92.671709	219,894.22	214,885.01	0.00	5,009.21
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO C64035GAA7	336,220.670	99.505700	334,558.73	330,675.52	0.00	3,883.21
PVTPL NGPL PIPECO LLC 3.25% DUE 07-15-2031 BEO SBMF4DX4	30,000.000	86.267267	25,880.18	25,417.94	0.00	462.24
PVTPL NRG ENERGY INC 6.25% 11-01-2034 SBSF0635	190,000.000	98.084511	186,360.57	188,690.65	0.00	-2,330.08
PVTPL NRG ENERGY INC 7.0% 03-15-2033 SBPH13L2	388,000.000	107.942418	418,816.58	423,162.97	0.00	-4,346.39
PVTPL ONEMAIN FINANCIAL ISSUANCE TRUST SER 23-1A CL A 5.5% 06-14-2038 C68269JAE1	160,000.000	101.657813	162,652.50	162,046.48	0.00	606.02
PVTPL PAGAYA AI TECHNOLOGY IN HOUSIN SR 23-1 CL A 3.6% 09-25-2028 C69547YAA8	175,000.000	93.238623	163,167.59	160,230.96	0.00	2,936.63
PVTPL PFS FING CORP SR 24-D CL A 5.34% 04-16-2029 C69335PFJ9	205,000.000	101.457502	207,987.88	204,965.58	0.00	3,022.30
PVTPL PFS FING CORP 2023-A NT SER 23-A CL A 5.8% 03-15-2028 C69335PET8	389,000.000	101.415170	394,505.01	394,617.12	0.00	-112.11
PVTPL PORSCHE FINL AUTO SECURITIZATION TR SR 23-1A CLS A3 4.81% 09-22-2028 C73328QAC8	525,461.850	100.214889	526,591.01	524,752.21	0.00	1,838.80
PVTPL PRKCM TRUST SER 23-AFC3 CL A1 6.584% 09-25-2058 C693984AA4	217,897.800	100.939298	219,944.51	221,288.87	0.00	-1,344.36
PVTPL PRP ADVISORS LLC SER 24-NOM2 CL A1 STEP 6.327% 06-25-2069 C74448PAA7	91,473.980	100.848405	92,250.05	91,473.92	0.00	776.13
PVTPL REGIONAL MANAGEMENT ISSUANCE TRUST SER 24-1 CL A 5.83% 07-15-2036 C758983AA8	103,000.000	102.053000	105,114.59	102,979.02	0.00	2,135.57
PVTPL REGIONAL MANAGEMENT ISSUANCE TRUSTSER 24-2 CL A 5.11% 12-15-2033 C75907AAA1	100,000.000	100.139550	100,139.55	99,988.14	0.00	151.41
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 C780153BU5	7,000.000	101.198140	7,083.87	7,000.00	0.00	83.87
PVTPL SLM STUDENT LOAN TRUST SR 10-C CL A5 FLTG RT 10-15-2041 C78445QAE1	72,281.500	103.607451	74,889.02	76,015.89	0.00	-1,126.87

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL SMB PRIVATE ED LN TR 2014-A SER 23-B CL A1B FLTG RT 10-16-2056 C78449HAB3	473,390.890	102.544540	485,436.51	479,787.39	0.00	5,649.12
PVTPL SMB PRIVATE EDUCATION LN TR 2023-C NT CL A-1A 5.67% 11-15-2052 C83207DAA6	78,946.130	101.327931	79,994.48	79,383.83	0.00	610.65
PVTPL SMB PRIVATE EDUCATION LOAN TRUST 20SR 23-A CLS A1B 01-15-2053 C78450QAB9	135,120.490	100.743470	136,125.07	135,119.31	0.00	1,005.76
PVTPL SMB PRIVATE EDUCATION LN TR SER 24-A CL A1B 03-15-2056 C831943AB1	155,831.320	101.953118	158,874.89	155,831.32	0.00	3,043.57
PVTPL SOFI PERS LN TR 2024-1 0.0% 02-12-2031 C83407RAA3	154,002.840	100.714312	155,102.90	153,996.11	0.00	1,106.79
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047 SBYVRTW2	10,679.690	99.118795	10,585.58	10,420.72	0.00	164.86
PVTPL SOLVENTUM CORP 5.45% 02-25-2027 SBPGN825	123,000.000	100.936236	124,151.57	122,983.17	0.00	1,168.40
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 SBPVFGY4	87,000.000	97.701770	85,000.54	84,222.54	0.00	778.00
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SBP6T4Q9	149,000.000	96.561362	143,876.43	141,503.38	0.00	2,373.05
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO SBFMYT1	15,000.000	95.644800	14,346.72	14,168.20	0.00	178.52
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE 08-01-2034 BEO SBMDTNN1	139,998.990	96.712148	135,396.03	135,355.91	0.00	40.12
PVTPL TOYOTA AUTO LOAN EXTENDED NOTE SER 23-1A CL A 4.93% DUE 06-25-2036 SBP82303	675,000.000	100.845730	680,708.68	681,575.72	0.00	-867.04
PVTPL TRANSDIGM INC 6.375% 03-01-2029 SBNM6H94	200,000.000	100.222175	200,444.35	200,000.00	0.00	444.35
PVTPL VICI PPTYS /NT 4.25% DUE 12-01-2026 SBK6X369	652,000.000	98.340670	641,181.17	627,712.15	0.00	13,469.02
PVTPL VICI PPTYS L P/VICI NT 4.625% DUE 12-01-2029 SBJYKF47	393,000.000	95.783010	376,427.23	385,180.13	0.00	-8,752.90
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SBMH6ZF4	552,000.000	94.229161	520,144.97	510,085.78	0.00	10,059.19
PVTPL VICI PROPERTIES INC 3.75% DUE 02-15-2027 SBKMH5X6	275,000.000	97.085738	266,985.78	258,824.25	0.00	8,161.53
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SBMGMNJ3	120,000.000	100.859950	121,031.94	120,085.50	0.00	946.44
PVTPL VISTRA OPERATIONS CO LLC 5.05% 12-30-2026 SBS88GF8	260,000.000	100.130535	260,339.39	260,316.20	0.00	23.19
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 SBP6LOX4	65,000.000	101.333108	65,866.52	64,912.25	0.00	954.27
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SBNNJDS3	606,000.000	107.588601	651,986.92	658,882.17	0.00	-6,895.25

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
REGIONAL MGMT ISSUANCE TR 2021-2 ASSET BACKED NT CL A 144A 1.9% 08-15-2033 C75907UAA7	196,000.000	93.043189	182,364.65	173,482.23	0.00	8,882.42
RTX CORPORATION 2.82% 09-01-2051 SBP2BTQ4	55,000.000	60.756964	33,416.33	34,351.84	0.00	-935.51
RTX CORPORATION 3.75% 11-01-2046 SBZ1JMC6	100,000.000	75.575400	75,575.40	79,701.50	0.00	-4,126.10
RTX CORPORATION 4.2% DUE 12-15-2044 SBMCJZZ8	15,000.000	79.766867	11,965.03	12,405.36	0.00	-440.33
RTX CORPORATION 5.4% DUE 05-01-2035 SBG495S7	13,000.000	100.103692	13,013.48	13,148.85	0.00	-135.37
RTX CORPORATION 7.0% DUE 11-01-2028 SBQQ79K9	6,000.000	107.068000	6,424.08	6,485.23	0.00	-61.15
RTX CORPORATION 7.2% DUE 08-15-2027 SBMCFMY4	10,000.000	105.964400	10,596.44	10,761.67	0.00	-165.23
SABINE PASS FIXED 4.2% DUE 03-15-2028 SBF43YT6	861,000.000	97.626936	840,567.92	839,204.45	0.00	1,363.47
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SBPGN632	103,000.000	101.646068	104,695.45	108,378.50	0.00	-3,683.05
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SBNZJ110	41,000.000	94.477463	38,735.76	41,555.75	0.00	-2,819.99
SANTANDER DR AUTO 6.02% DUE 09-15-2028 C80286PAC5	496,000.000	101.053861	501,227.15	503,296.80	0.00	-2,069.65
SER 2018-CLS GS10 VAR RT DUE 07-10-2051 C36250SAK5	45,000.000	89.911844	40,460.33	37,587.33	0.00	2,873.00
SG RESDNTL MTG TR FLTG RT 5.353% DUE 09-25-2067 C78434KAA5	80,780.330	99.640791	80,490.16	80,831.13	0.00	-340.97
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SBD1XH85	12,000.000	97.729583	11,727.55	11,630.16	0.00	97.39
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 5.15072% 01-15-2053 C78448YAB7	101,701.160	98.700880	100,379.94	99,949.02	0.00	430.92
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 C78448YAC5	406,804.510	90.346319	367,532.90	360,806.08	0.00	6,726.82
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT 144A CL 1.07% 01-15-2053 C78448YAJ0	197,441.460	88.705361	175,141.16	172,875.82	0.00	2,265.34
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SBNBVM39	94,423.340	89.678696	84,677.62	83,288.21	0.00	1,389.41
SMB PVT ED LN TR 2.85% DUE 11-16-2054 C78450FAA5	55,201.920	92.010930	50,791.80	51,016.34	0.00	-224.54
SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046 SBMZNC4	21,532.380	92.381892	19,892.02	19,592.92	0.00	299.10
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-01-2027 SBMBVXD9	43,000.000	100.022837	43,009.82	43,107.07	0.00	-97.25

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SBN7QLH5	36,000.000	62.861583	22,630.17	22,659.48	0.00	-29.31
SOUTHERN CALIF EDISON CO 3.65% SBJVNJQ9	1,000.000	71.543000	715.43	737.41	0.00	-21.98
SOUTHERN CALIF EDISON CO 4.125% SBFMZDC0	74,000.000	77.937703	57,673.90	58,888.46	0.00	-1,214.56
SOUTHERN CALIF EDISON CO 5.3% SBQMS2G3	345,000.000	101.145055	348,950.44	344,867.48	0.00	4,082.96
SOUTHERN CALIF EDISON CO 5.75% SBRC25V8	22,000.000	98.319091	21,630.20	22,148.28	0.00	-518.08
SOUTHERN CO 4.85% 03-15-2035 SBQB6DF4	195,000.000	95.432472	186,093.32	194,711.40	0.00	-8,618.08
SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 SBKP4SQ8	95,000.000	71.086168	67,531.86	73,239.19	0.00	-5,707.33
SUTTER HEALTH 2.294% DUE 08-15-2030 SBNG3S76	15,000.000	86.931533	13,039.73	12,877.35	0.00	162.38
SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033 SBR1H3B0	186,000.000	103.249688	192,044.42	194,455.21	0.00	-2,410.79
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 C87264ABD6	383,000.000	97.686441	374,139.07	367,928.65	0.00	6,210.42
T-MOBILE USA INC 5.05% 07-15-2033 C87264ACY9	424,000.000	97.943007	415,278.35	414,353.07	0.00	925.28
TARGA RES CORP 4.95% 04-15-2052 SBMZM349	37,000.000	84.456081	31,248.75	32,063.77	0.00	-815.02
TARGA RES CORP 6.5% DUE 02-15-2053 SBQ3PVG6	26,000.000	104.483692	27,165.76	27,184.82	0.00	-19.06
TARGA RES FIXED 5.2% DUE 07-01-2027 SBPLH6Q2	337,000.000	100.597217	339,012.62	339,578.05	0.00	-565.43
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SBFZRLM9	304,000.000	98.921490	300,721.33	299,881.88	0.00	839.45
TARGA RES PARTNERS LP/TARGA RES FIN 4.0% DUE 01-15-2032 BEO SBPLF5V4	39,000.000	90.986231	35,484.63	35,415.46	0.00	69.17
TCO COML MTG TR 2024-DPM COML MTG PASS THRU CTF CL A 5.54915% 12-15-2039 C87231EAA5	285,000.000	100.016400	285,046.74	284,287.50	0.00	759.24
TEXAS INSTRS INC 4.1% DUE 08-16-2052 SBQPD027	51,000.000	78.860098	40,218.65	41,754.44	0.00	-1,535.79
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SBMCJZD6	17,000.000	90.268941	15,345.72	16,151.26	0.00	-805.54
TEXTRON INC FIXED 3.375% 03-01-2028 SBD5R5NW1	30,000.000	95.083467	28,525.04	28,359.86	0.00	165.18
TEXTRON INC 3.65% DUE 03-15-2027 SBF01TW2	12,000.000	97.455167	11,694.62	11,689.56	0.00	5.06

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
THE 2023-MIC TR VAR RT 8.4366% DUE 12-05-2038 SBPNZ4H1	179,000.000	107.117128	191,739.66	193,655.63	0.00	-1,915.97
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SBP4YGX7	35,000.000	95.706886	33,497.41	34,974.80	0.00	-1,477.39
UN PAC RR CO 3.227% DUE 05-14-2026 SBNTBN16	42,640.170	98.250570	41,894.21	41,045.42	0.00	848.79
UNION PAC CORP FIXED 2.95% 03-10-2052 SBP9P0J9	18,000.000	63.257389	11,386.33	11,756.52	0.00	-370.19
UNION PAC CORP 3.25% DUE 02-05-2050 SBKDMLD2	142,000.000	68.373606	97,090.52	107,577.88	0.00	-10,487.36
UNION PAC CORP 3.95% DUE 08-15-2059 SBK91MW9	16,000.000	72.825375	11,652.06	12,104.96	0.00	-452.90
UNION PAC CORP 4.375% DUE 09-10-2038 SBYZGKC2	25,000.000	89.744240	22,436.06	23,062.47	0.00	-626.41
UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031 SBHWF852	10,210.630	95.431036	9,744.11	9,420.71	0.00	323.40
UNITED AIRLS 2024-1 PASS THRU TR PASSTHRU CTF CL A 5.875% 08-15-2038 SBNM9JC0	142,000.000	101.300000	143,846.00	142,000.00	0.00	1,846.00
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SBHKDL15	71,000.000	70.881394	50,325.79	52,721.63	0.00	-2,395.84
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SBLBRZR8	19,000.000	100.410789	19,078.05	20,184.46	0.00	-1,106.41
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SBLBRZS9	60,000.000	102.247000	61,348.20	69,483.45	0.00	-8,135.25
UTD AIRLS INC 3.5% DUE 09-01-2031 SBDFWYC1	0.010	100.000000	0.01	0.01	0.00	0.00
UWM MTG TR 5% DUE 01-25-2052 C90355DAT0	202,874.600	95.281938	193,302.85	197,561.92	0.00	-4,259.07
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SBLKH1C6	7,000.000	56.341140	3,943.88	4,129.09	0.00	-185.21
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SBSBN5N1	110,000.000	92.672945	101,940.24	103,845.50	0.00	-1,905.26
VERIZON 4.272% DUE 01-15-2036 SBYRLRK2	162,000.000	89.963222	145,740.42	147,046.07	0.00	-1,305.65
VIACOM INC NEW STEP CPN 3.7% DUE 10-04-2026 SBDGL609	48,000.000	96.322438	46,234.77	46,215.36	0.00	19.41
VIACOM INC NEW 5.25% DUE 04-01-2044 C92553PAW2	16,000.000	77.782438	12,445.19	12,782.56	0.00	-337.37
VIACOM INC NEW 5.85% DUE 09-01-2043 C92553PAU6	44,000.000	86.972591	38,267.94	38,821.26	0.00	-553.32
VICI PROPERTIES LP 4.75% 02-15-2028 SBP5JTH6	1,034,000.000	99.170635	1,025,424.37	1,014,985.33	0.00	10,439.04

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss	
Corporate Debt Instruments - Other							
United States - USD							
VIRGINIA ELEC & PWR CO 5.45% SBN7K3X7	04-01-2053	51,000.000	95.311902	48,609.07	50,106.48	0.00	-1,497.41
VIRGINIA ELEC & PWR CO 5.55% SBSMRJZ2	08-15-2054	40,000.000	96.811025	38,724.41	39,826.00	0.00	-1,101.59
WELLS FARGO & CO MEDIUM TERM 5.013% C95000U2M4	04-04-2051	30,000.000	88.892167	26,667.65	27,749.97	0.00	-1,082.32
WELLS FARGO & CO 3.068% SBL6FQ18	04-30-2041	0.000	0.000000	0.00	0.00	0.00	0.00
WELLS FARGO & CO 3.9% DUE SBX2H0V0	05-01-2045	15,000.000	77.708133	11,656.22	12,100.80	0.00	-444.58
WELLS FARGO & CO 4.611% SBP6P605	04-25-2053	156,000.000	83.740929	130,635.85	132,923.71	0.00	-2,287.86
WELLS FARGO & COMPANY 5.499% SBQWR464	01-23-2035	0.000	0.000000	0.00	0.00	0.00	0.00
WELLS FARGO & COMPANY 5.557% SBNFZXQ7	07-25-2034	140,000.000	99.846407	139,784.97	142,282.00	0.00	-2,497.03
WELLS FARGO AND COMPANY 5.211% SBTBN4D1	12-03-2035	205,000.000	97.319283	199,504.53	205,000.00	0.00	-5,495.47
WELLS FARGO COML 3.617% DUE C94989VAD1	09-15-2057	145,000.000	98.982517	143,524.65	139,751.71	0.00	3,772.94
WELLS FARGO COML 5.92% DUE C95003UAD2	11-15-2057	60,000.000	103.014733	61,808.84	61,799.46	0.00	9.38
WYETH 6% DUE SBG491R8	02-15-2036	11,000.000	105.356091	11,589.17	11,855.25	0.00	-266.08
ZIONS BANCORP NA FIXED 6.816% DUE SBR85TN1	11-19-2035	250,000.000	100.684252	251,710.63	257,047.50	0.00	-5,336.87
Total United States - USD				85,981,312.32	86,171,207.99	0.00	-189,895.67
Total Corporate Debt Instruments - Other				91,858,336.53	91,981,352.36	0.00	-123,015.83

*Value of Interest in Common/Collective Trusts***International Region - USD**

MFO BLACKROCK MSCI ACWI EX US IMI C09256V814	INDEX NL UND CL F	24,273,892.930	20.460600	496,658,413.68	474,294,442.32	0.00	22,363,971.36
Total International Region - USD				496,658,413.68	474,294,442.32	0.00	22,363,971.36

United States - USD

MFO BLACKROCK EQUITY NON LENDING CLASS F C06739X672		19,632,805.270	106.686800	2,094,561,169.28	1,689,382,185.49	0.00	405,178,983.79
--	--	----------------	------------	------------------	------------------	------	----------------

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Value of Interest in Common/Collective Trusts</i>						
United States - USD						
MFO BLACKROCK INSTL LIFEPATH INDEX 2065 NON LENDABLE FD F C09259D464	2,807,163.220	16.999700	47,720,932.59	42,635,434.57	0.00	5,085,498.02
MFO BLACKROCK LIFEPATH INDEX RETIREMENT NL CL F C06739X540	20,766,001.360	26.535900	551,044,535.49	541,635,861.46	0.00	9,408,674.03
MFO BLACKROCK LIFEPATH INDEX RETIREMENT 2035 NL CL F C06739X581	11,239,189.080	43.912800	493,544,262.23	447,955,803.64	0.00	45,588,458.59
MFO BLACKROCK LIFEPATH INDEX RETIREMENT 2045 NL CL F C06739X565	8,661,504.840	53.757900	465,624,311.04	411,270,257.27	0.00	54,354,053.77
MFO BLACKROCK LIFEPATH INDEX 2030 NL FUND F C06739X599	12,189,723.190	38.907000	474,265,560.15	437,046,143.20	0.00	37,219,416.95
MFO BLACKROCK LIFEPATH INDEX 2040 NL FUND F C06739X573	10,123,046.060	48.934600	495,367,209.73	443,212,231.40	0.00	52,154,978.33
MFO BLACKROCK LIFEPATH INDEX 2050 NL FUND F C06739X557	6,204,643.920	57.419800	356,269,412.96	311,964,417.96	0.00	44,304,995.00
MFO BLACKROCK LIFEPATH INDEX 2055 NON LENDING FD F C09256V806	5,386,507.250	41.899500	225,691,960.52	197,943,019.98	0.00	27,748,940.54
MFO BLACKROCK LIFEPATH 2060 NL F C09258C871	4,945,801.970	23.856100	117,987,546.38	104,285,759.90	0.00	13,701,786.48
MFO BLACKROCK RUSSELL 2500 INDEX NL FUND F C09257F180	15,546,145.310	34.977200	543,760,633.74	489,691,206.10	0.00	54,069,427.64
MFO BLACKROCK STRATEGIC COMPLETION NL FUND F C09257C633	4,509,652.640	13.834900	62,390,593.31	60,639,303.96	0.00	1,751,289.35
MFO BLACKROCK US DEBT INDEX NON LENDABLE FUND F C06739X490	10,692,813.680	15.251500	163,081,447.84	161,124,241.22	0.00	1,957,206.62
NT COLLECTIVE GOVT SHORT TERM INVT FD C66586U445	33,333,668.010	1.000000	33,333,668.01	21,253,611.54	0.00	0.00
Total United States - USD			6,124,643,243.27	5,360,039,477.69	0.00	752,523,709.11
Total Value of Interest in Common/Collective Trusts			6,621,301,656.95	5,834,333,920.01	0.00	774,887,680.47

*Value of Interest in Registered Investment Companies***United States - USD**

MFO BLACKROCK INSTL TR CO N A INVT FDS LIFEPATH INDEX 2070 NON LENDABLE FD F C09262V451	171,126.890	9.896600	1,693,574.38	1,732,857.37	0.00	-39,282.99
Total United States - USD			1,693,574.38	1,732,857.37	0.00	-39,282.99
Total Value of Interest in Registered Investment Companies			1,693,574.38	1,732,857.37	0.00	-39,282.99

5500 Supplemental Schedules

31 DEC 24

Account Name NESTLE USA 401K INV POOL ACCTS
Account number VNESD

Page 66 of 410

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Canada - USD						
BRITISH COLUMBIA PROV CDA BD SER 06-12-2034 REG C110709AN2 BCUSG-16 4.75% DUE	300,000.000	98.429210	295,287.63	299,316.00	0.00	-4,028.37
Total Canada - USD			295,287.63	299,316.00	0.00	-4,028.37
Chile - USD						
REPUBLIC OF CHILE C168863DP0 2.45% 01-31-2031	440,000.000	85.597450	376,628.78	385,460.18	0.00	-8,831.40
Total Chile - USD			376,628.78	385,460.18	0.00	-8,831.40
Colombia - USD						
COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2017 REG C195325DL6	50,000.000	95.481480	47,740.74	47,633.25	0.00	107.49
COLOMBIA REP TBOND 4.5% C195325DP7 03-15-2029	30,000.000	92.500000	27,750.00	28,069.80	0.00	-319.80
REPUBLIC OF COLOMBIA 3.25% 04-22-2032 C195325DZ5	200,000.000	76.550000	153,100.00	158,735.80	0.00	-5,635.80
Total Colombia - USD			228,590.74	234,438.85	0.00	-5,848.11
Germany - EUR						
FUT 06 MAR 25 EURX EUR-BUND C999599GH0	- 11.000	133.440000	-1,519,948.39	-1,572,464.61	0.00	52,516.22
FUT 06 MAR 25 EURX EUR-BUND C999599GH0	11.000	133.440000	1,519,948.39	1,572,464.61	0.00	-52,516.22
Total Germany - EUR			0.00	0.00	0.00	0.00
Indonesia - USD						
INDONESIA REP BD 144A 7.75% DUE 01-17-2038 REG C455780AZ9	108,000.000	120.593824	130,241.33	138,405.84	0.00	-8,164.51
INDONESIA(REPUBLIC OF) 2.15% BDS 07-28-31 USD C455780CY0	200,000.000	82.741035	165,482.07	168,751.05	0.00	-3,268.98
REPUBLIC OF INDONESIA TBOND 3.55% DUE 03-31-2032 REG C455780DJ2	300,000.000	89.519187	268,557.56	277,367.62	0.00	-8,810.06
REPUBLIC OF INDONESIA 4.1% DUE 04-24-2028 REG C455780CF1	15,000.000	96.818467	14,522.77	14,696.93	0.00	-174.16
Total Indonesia - USD			578,803.73	599,221.44	0.00	-20,417.71

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
Mexico - USD						
UNITED MEXICAN STATES 6.4% 05-07-2054 C91087BBA7	260,000.000	89.548631	232,826.44	254,670.00	0.00	-21,843.56
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG C91087BAM2	540,000.000	81.133857	438,122.83	456,477.55	0.00	-18,354.72
UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG C91087BAH3	145,000.000	86.981717	126,123.49	131,133.35	0.00	-5,009.86
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 C91087BAS9	400,000.000	67.534703	270,138.81	299,002.00	0.00	-28,863.19
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG C91087BAD2	200,000.000	71.604190	143,208.38	165,071.81	0.00	-21,863.43
UNITED MEXICAN STS 5.55 01-21-2045 C91086QBE7	89,000.000	86.564551	77,042.45	82,436.25	0.00	-5,393.80
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 C91086QBB3	88,000.000	75.876057	66,770.93	72,710.00	0.00	-5,939.07
Total Mexico - USD			1,354,233.33	1,461,500.96	0.00	-107,267.63
Peru - USD						
PERU REP 1.862% 12-01-2032 C715638DP4	300,000.000	75.550000	226,650.00	234,882.00	0.00	-8,232.00
Total Peru - USD			226,650.00	234,882.00	0.00	-8,232.00
United Kingdom - GBP						
FUT MAR 25 LIF LONG GILT C999599GH0	10.000	92.410000	1,157,342.90	1,204,481.26	0.00	-47,138.36
FUT MAR 25 LIF LONG GILT C999599GH0	- 10.000	92.410000	-1,157,342.90	-1,204,481.26	0.00	47,138.36
Total United Kingdom - GBP			0.00	0.00	0.00	0.00
United States - USD						
&&NESTLE MASTER SDA ASSET C001005222	1.000	1.000000	119,001,966.02	88,403,099.74	0.00	30,598,866.28
CALIFORNIA ST UNIV REV 2.719% 11-01-2052BEO TAXABLE SBN2WB56	85,000.000	65.642741	55,796.33	58,934.77	0.00	-3,138.44
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SB41WH12	40,000.000	114.085925	45,634.37	48,540.38	0.00	-2,906.01
CALL SWO USD DEUTGB2L P 1DSOFR / R 3.75% BYDBH9JX7 11/25/2026 S9MYFUUU	- 825,000.000	0.029590	-24,411.50	-35,475.00	0.00	11,063.50
CCP DUE FROM GOLDMAN SACHS S9B3PJ3U	248,000.000	1.000000	248,000.00	248,000.00	0.00	0.00

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
CDS BOFAUS6NGFX 12/20/2029 BUY AMERICAN ELECTRIC POWE BYD8ANCQ2 S9MX134U	470,000.000	0.030416	-14,295.52	-13,798.69	0.00	-496.83
CDS GSILGB2X 12/20/2029 BUY AMERICAN EXPRESS CO 4. BYD84H3W9 S9M9VE5U	240,000.000	0.030783	-7,387.80	-7,209.48	0.00	-178.32
CDS GSILGB2X 12/20/2029 BUY DOMINION ENERGY INC 4. BYD8G1W74 S9MX3TSU	232,000.000	0.025272	-5,863.13	-6,590.07	0.00	726.94
CDX DEUTGB2L 05/11/2063 BUY CMBX.NA.AAA.6 BRT7GBJL6 S9L4806U	175,000.000	0.000025	-4.38	0.00	0.00	-4.38
CME_OIS GOLDUS33 05/31/2029 USD P 3.781% / R 1DSOFR BYDBXV1T8 S9MYKFTU	1,456,000.000	0.009605	13,985.17	0.00	0.00	13,985.17
CME_OIS GOLDUS33 05/31/2029 USD P 3.781% / R 1DSOFR BYDBXV1T8 S9MYKFTL	- 1,456,000.000	0.000000	-0.01	-289.63	0.00	289.62
CME_OIS GOLDUS33 08/15/2034 USD P 3.757% / R 1DSOFR BYDBXV606 S9MYKFRL	2,320,000.000	0.024141	56,007.58	517.96	0.00	55,489.62
CME_OIS GOLDUS33 08/15/2034 USD P 3.757% / R 1DSOFR BYDBXV606 S9MYKFRL	- 2,320,000.000	0.000000	-0.02	0.00	0.00	-0.02
FUT MAR 25 CBT UL T-BONDS C999599GH0	- 4.000	118.910000	-475,625.00	-489,455.65	0.00	13,830.65
FUT MAR 25 CBT UL T-BONDS C999599GH0	4.000	118.910000	475,625.00	489,455.65	0.00	-13,830.65
FUT MAR 25 CBT ULT TNOTE C999599GH0	- 29.000	111.313000	-3,228,062.50	-3,317,006.69	0.00	88,944.19
FUT MAR 25 CBT ULT TNOTE C999599GH0	29.000	111.313000	3,228,062.50	3,317,006.69	0.00	-88,944.19
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	74.000	106.305000	7,866,546.88	7,919,721.94	0.00	-53,175.06
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	- 74.000	106.305000	-7,866,546.88	-7,919,721.94	0.00	53,175.06
FUT MAR 25 U.S. T-BONDS C999599GH0	18.000	113.844000	2,049,187.50	2,104,946.43	0.00	-55,758.93
FUT MAR 25 U.S. T-BONDS C999599GH0	- 18.000	113.844000	-2,049,187.50	-2,104,946.43	0.00	55,758.93
FUT MAR 25 US 2YR T-NOTE C999599GH0	- 16.000	102.805000	-3,289,750.00	-3,285,965.18	0.00	-3,784.82
FUT MAR 25 US 2YR T-NOTE C999599GH0	16.000	102.805000	3,289,750.00	3,285,965.18	0.00	3,784.82
FUT MAR 25 10 YR T-NOTES C999599GH0	- 84.000	108.750000	-9,135,000.00	-9,250,653.38	0.00	115,653.38
FUT MAR 25 10 YR T-NOTES C999599GH0	84.000	108.750000	9,135,000.00	9,250,653.38	0.00	-115,653.38
ICE_CD X GOLDUS33 12/20/2029 BUY CDX.NA.HY.43 Z96SC1NX4 S9MXFARU	1,080,000.000	0.076958	-83,115.07	-84,437.63	0.00	1,322.56

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
ICE_CD_X GOLDUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 S9MX9TXU	3,735,000.000	0.022321	-83,367.81	-85,000.70	0.00	1,632.89
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SB42HW33	115,000.000	108.393809	124,652.88	136,746.07	0.00	-12,093.19
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 C56681NJDO	170,000.000	101.931641	173,283.79	170,000.00	0.00	3,283.79
NEW JERSEY ST TPK AUTH TPK REV 2.782% 01-01-2040 BEO TAXABLE C646140EA7	5,000.000	73.287200	3,664.36	3,756.75	0.00	-92.39
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE SBPMP88	30,000.000	92.643367	27,793.01	29,382.51	0.00	-1,589.50
PUT SWO USD DEUTGB2L P 3.75% / R 1DSOFR BYDBH9K07 11/25/2026 S9MYFUVU	- 825,000.000	0.055472	-45,764.40	-35,475.00	0.00	-10,289.40
SYNTHETIC GIC MASS MUTUAL LIFE INS CO CONTRACT #30006 C999502LX3	112,123,891.630	1.000000	112,123,891.63	112,123,891.63	0.00	0.00
SYNTHETIC GIC METROPOLITAN TOWER LIFE INS CO CONTRACT #38000 C999502LW5	117,509,450.410	1.000000	117,509,450.41	117,509,450.41	0.00	0.00
SYNTHETIC GIC NATIONWIDE CONTRACT #INV_NES_IP_0124 C999502QE0	118,039,708.170	1.000000	118,039,708.17	118,039,708.17	0.00	0.00
SYNTHETIC GIC PRUDENTIAL INS CO OF AMERICA CONTRACT #GA-63684 C999502LZ8	112,844,732.980	1.000000	112,844,732.98	112,844,732.98	0.00	0.00
SYNTHETIC GIC RGA REINS CO CONTRACT #RGA00068 C999502MA2	112,850,439.130	1.000000	112,850,439.13	112,850,439.13	0.00	0.00
SYNTHETIC GIC TRANSAMERICA CONTRACT #FDA0072TR C999502ML8	112,816,064.910	1.000000	112,816,064.91	112,816,064.91	0.00	0.00
UNIVERSITY CALIF REVS 2.65% 05-15-2050 VS 2.65% DUE 05-15-2050 REG SBLCBN53	40,000.000	63.191425	25,276.57	27,042.36	0.00	-1,765.79
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SBYSZTY1	45,000.000	81.546200	36,695.79	41,572.77	0.00	-4,876.98
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SB7MQN72	35,000.000	83.109971	29,088.49	32,948.54	0.00	-3,860.05
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SBPDYD60	76,000.000	73.645684	55,970.72	62,627.25	0.00	-6,656.53
Total United States - USD			805,817,892.67	775,179,180.13	0.00	30,638,712.54
EUR - Euro	0.000	0.000000	0.00	0.00	0.00	0.00
Total - all currencies			0.00	0.00	0.00	0.00
Total Other			808,878,086.88	778,393,999.56	0.00	30,484,087.32

5500 Supplemental Schedules

31 DEC 24

Account Name NESTLE USA 401K INV POOL ACCTS
Account number VNESD

Page 70 of 410

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other Liabilities</i>						
United States - USD						
OTC DER CASH COLL PAY TO UBSSEC	- 10,000.000	1.000000	-10,000.00	-10,000.00	0.00	0.00
Total United States - USD			-10,000.00	-10,000.00	0.00	0.00
Pending trade purchases: United States dollar	0.000	0.000000	-17,910,360.03	-17,910,360.03	0.00	0.00
Total - all currencies			-17,910,360.03	-17,910,360.03	0.00	0.00
Total Other Liabilities			-17,920,360.03	-17,920,360.03	0.00	0.00
<i>Payable Other</i>						
United States - USD						
ADMINISTRATOR FEE 6-066263 S300135W	0.000	0.000000	0.00	0.00	0.00	0.00
INVESTMENT MANAGEMENT EXPENSE ACCRUAL C994996916	0.000	0.000000	0.00	0.00	0.00	0.00
Total United States - USD			0.00	0.00	0.00	0.00
USD - United States dollar	0.000	0.000000	-1,689,049.98	-1,689,049.98	0.00	0.00
Total - all currencies			-1,689,049.98	-1,689,049.98	0.00	0.00
Total Payable Other			-1,689,049.98	-1,689,049.98	0.00	0.00
Total			7,666,912,160.33	6,853,743,945.46	0.00	801,088,158.40
Cash			457,452.79			
Fair value adjustment of investment contracts			-43,593,650.00			
Adjusted Total			7,623,775,963.12			

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51

◆ 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				
MFO BLACKROCK LIFEPATH INDEX RETIREMENT NL CL F CUSIP: 06739X540	Total acquisitions	58	355,121,597.75		0.00	355,121,597.75	355,121,597.75
	Total dispositions	214	60,646,170.82		0.00	53,014,965.78	60,646,170.82
MFO BLACKROCK LIFEPATH INDEX RETIREMENT 2025 NL CL F CUSIP: 06739X615	Total acquisitions	34	14,928,820.57		0.00	14,928,820.57	14,928,820.57
	Total dispositions	173	407,469,176.99		0.00	316,062,043.02	407,469,176.99
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	142	518,133,351.44		0.00	518,133,351.44	518,133,351.44
	Total dispositions	166	565,849,999.92		0.00	565,849,999.92	565,849,999.92
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	276	684,238,888.12		0.00	684,238,888.12	684,238,888.12
	Total dispositions	319	650,905,220.11		0.00	650,905,220.11	650,905,220.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
---------------------------------	------------------	------	-------------------	-------------------	--------------	-------------------	------	-----------------------------------	---------------

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,988,412,492.51