

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

Part II	Basic Plan Information—enter all requested information
1a	Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST
1b	Three-digit plan number (PN) ▶ 009
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) THE KROGER CO. 1014 VINE ST CINCINNATI, OH 45202-1141
2b	Employer Identification Number (EIN) 31-0345740
2c	Plan Sponsor's telephone number 877-373-3397
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	Filed with authorized/valid electronic signature.	10/13/2025	THERESA MONTI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	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
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☒ **A** (Insurance Information) – Number Attached 6
- (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
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶ 009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740

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

(a) Name of insurance carrier
NATIONWIDE

(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	STA KRG IP 0416	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	46625628
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	975791
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	975791
d Total of balance and additions (add lines 7b and 7c(6))	7d	47601419
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	14427551
(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)	14427551
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	33173868

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
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740	

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

(a) Name of insurance carrier
PACIFIC LIFE

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
95-1079000	67466	G-27296.01.0001	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	184509057
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	4820430
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	4820430
d Total of balance and additions (add lines 7b and 7c(6))	7d	189329487
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	22200000
(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)	22200000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	167129487

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
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740	

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

(a) Name of insurance carrier PRUDENTIAL					
(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 063146	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

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	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
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	127845166
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	3303925
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	3303925
d Total of balance and additions (add lines 7b and 7c(6))	7d	131149091
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	15400000
(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)	15400000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	115749091

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
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740	

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

(a) Name of insurance carrier RGA					
(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	RGA00056	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	162522463
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	4561770
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	4561770
d Total of balance and additions (add lines 7b and 7c(6))	7d	167084233
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	19500000
(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)	19500000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	147584233

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
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740	

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

(a) Name of insurance carrier
TRANSAMERICA LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
39-0989781	86231	MDA01048TR	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. 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	282114534
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c Additions: (1) Contributions deposited during the year	7c(1)		
	7c(2)		
	7c(3)	8632229	
	7c(4)		
	7c(5)		

(6) Total additions	7c(6)	8632229
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d Total of balance and additions (add lines 7b and 7c(6))	7d	290746763
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	34000000	
(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)	34000000
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	256746763
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	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
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740	

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

(a) Name of insurance carrier
VOYA RETIREMENT LIFE INSURANCE AND ANNUITY 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
71-0294708	86509	MCA-060490	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	273783276
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	6942572
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	6942572
d Total of balance and additions (add lines 7b and 7c(6))	7d	280725848
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	32900000
(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)	32900000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	247825848

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 THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
J.P. MORGAN SECURITIES
13-4110995

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
MORGAN STANLEY AND CO., LLC
13-2655998

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
MERRILL LYNCH INTERNATIONAL LTD
13-3779485

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
MERRILL LYNCH GOV. SEC.
13-2761776

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

JEFFERIES & COMPANY

93-0236990

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

BARCLAYS CAPITAL

06-1031656

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

JOHN HANCOCK TRUST COMPANY

45-2395022

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

STATE STREET GLOBAL ADVISORS

81-4017137

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

PIPER JAFFRAY AND HOPWOOD

800 NICOLLET MALL
MINNEAPOLIS, MN 55402

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

SEI TRUST COMPANY

06-1271230

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

FRONTIER MFG CORE INFRASTRUCTURE FD

45-3769325

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

SCHRODER INVESTMENT MGT NORTH AMER

13-4064414

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

BEAR STEARNS (JP MORGAN)

13-2624428

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

SUNTRUST ROBINSON HUMPHREY

62-0871146

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

MORGAN STANLEY & CO INC NY

36-3145972

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

JEFFRIES INTERNATIONAL LTD

13-2615557

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

BLAIR, WILLIAM & CO

36-2214610

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

ALLSPRING GLOBAL INVESTMENTS, LLC

95-3692822

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

AMERIPRISE TRUST COMPANY

41-6219335

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

NORTHERN TRUST CORPORATION

36-2723087

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)

WELLS CAPITAL MANAGEMENT

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	1434953	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	1387305	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	1191477	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

LOOMIS SAYLES

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	918398	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

AMERICAN CENTURY INVESTMENT MGMT

44-0640487

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	886016	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

DODGE & COX INC.

13-6033041

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	682453	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

MERRILL LYNCH, PIERCE, FENNER AND S

13-5674085

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 62 72	RECORDKEEPER	643347	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

(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?
28 51	INVESTMENT	637448	Yes ☒ No ☐	Yes ☒ No ☐	0	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?
28 51	INVESTMENT	629972	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

NEPC, LLC

26-1429809

(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?
70	CONSULTING	614142	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

T ROWE PRICE STABLE ASSET MGMT INC.

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	560386	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

POLEN CAPITAL MANAGEMENT

26-0319356

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	538783	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	486124	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

INSIGHT NORTH AMERICA LLC

82-0983489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	459353	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

ARISTOTLE CAPITAL MANAGMENT

95-4833644

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	388055	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

PACIFIC LIFE INSURANCE

95-1079000

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	341516	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

MACQUARIE INVESTMENT MANAGEMENT ADV

23-2859590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	315766	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

BANK OF AMERICA CORP.

56-0906609

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	189564	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

THE PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	65037	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?
28 50 51	INVESTMENT	26246	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST		B Three-digit plan number (PN) ▶ 009
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.		D Employer Identification Number (EIN) 31-0345740
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: MFB NT COLLECTIVE AGGREGATE BOND IN		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 45-6138589-029	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 127572964
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE ALL COUNTRY		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 45-6138589-134	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15028026
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE GOVT SHORT TERM INVT		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
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) 53752676
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI ACWI INDEX NL FU		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 46-1537984-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 685137256
a Name of MTIA, CCT, PSA, or 103-12 IE: ALLSPRING EMERGING MARKETS EQUITY C		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 82-6500970-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 326669036
a Name of MTIA, CCT, PSA, or 103-12 IE: ARISTOTLE INTL EQ COLL TRUST CL O		
b Name of sponsor of entity listed in (a): ARISTOTLE CAPITAL MANAGEMENT		
c EIN-PN 95-4833644-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 205021457
a Name of MTIA, CCT, PSA, or 103-12 IE: PRU CORE BOND FUND		
b Name of sponsor of entity listed in (a): PRUDENTIAL TRUST CO		
c EIN-PN 23-6994310-165	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 446059635
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: JOHN HANCOCK TRUST CO CORE PLUS FIX		
b Name of sponsor of entity listed in (a): JOHN HANCOCK TRUST COMPANY		
c EIN-PN 85-6153745-002	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 446173584
a Name of MTIA, CCT, PSA, or 103-12 IE: LOOMIS SAYLES SMALL MID CAP GROWTH		
b Name of sponsor of entity listed in (a): LOOMIS SAYLES		
c EIN-PN 84-6391546-016	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 170080691
a Name of MTIA, CCT, PSA, or 103-12 IE: COLUMBIA TRUST EMERGING MARKETS EQU		
b Name of sponsor of entity listed in (a): AMERIPRISE TRUST COMPANY		
c EIN-PN 85-2903213-178	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 163936748
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE S&P500 INDEX FUND-NON		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 45-6138589-002	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2887443190
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE EAFE INDEX FUND-NON L		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 45-6138589-024	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 730447298
a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE EXTENDED EQUITY INDEX FD		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 45-6138589-100	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 266658570
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE 1-10YR TIPS INX		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 45-6138589-143	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 236188110
a Name of MTIA, CCT, PSA, or 103-12 IE: WESTERN ASSET INCOME CIF R3		
b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT		
c EIN-PN 74-2008758-152	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB DIVERSIFIED COMMERCIAL		
b Name of sponsor of entity listed in (a): J.P. MORGAN ASSET MANAGEMENT		
c EIN-PN 47-2818728-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 328398486
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 DILLON COMPANIES, LLC EMPLOYEES' PROFIT SHARING PLAN**b** Name of plan sponsor DILLON COMPANIES, LLC **c** EIN-PN 48-0196590-001**a** Plan name THE KROGER CO. SAVINGS PLAN**b** Name of plan sponsor THE KROGER CO. **c** EIN-PN 31-0345740-004**a** Plan name THE KROGER CO. 401(K) RETIREMENT SAVINGS ACCOUNT PLAN**b** Name of plan sponsor THE KROGER CO. **c** EIN-PN 31-0345740-010**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 THE KROGER CO. DEFINED CONTRIBUTION PLAN MASTER TRUST	B Three-digit plan number (PN) 009
C Plan sponsor's name as shown on line 2a of Form 5500 THE KROGER CO.	D Employer Identification Number (EIN) 31-0345740	

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	0
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)	14143000	148907000
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	2631853000	1249670000
(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)	7029981000	7694362000
(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)	0	0
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	0	0
(15) Other.....	1c(15)	1105257000	995818000

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	0	0
(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	10781234000	10088757000
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	10781234000	10088757000

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		0
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	44245000	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	0	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		44245000
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1299054000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(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)		
(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)		
(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		
d Total income. Add all income amounts in column (b) and enter total	2d		1343299000

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		0
j Total expenses. Add all expense amounts in column (b) and enter total	2j		0

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1343299000
l Transfers of assets:			
(1) To this plan	2l(1)		0
(2) From this plan	2l(2)		2035776000

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?		X	
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
CAD - Canadian dollar	9,058.550	9,073.85	9,058.55
EUR - Euro	12,999.770	13,380.97	12,999.77
USD - United States dollar	54,077.380	54,077.38	54,077.38
Total - all currencies		76,532.20	76,135.70
Total Non-Interest Bearing Cash - USD		76,532.20	76,135.70
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: United States dollar	0.000	232,799.37	232,799.37
Pending trade sales: Euro	0.000	233,499.49	232,404.30
Pending trade sales: United States dollar	0.000	7,760,094.29	7,760,094.29
Total - all currencies		8,226,393.15	8,225,297.96
Total Receivables - Other - USD		8,226,393.15	8,225,297.96
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARVANA CO SR SECD NT 9.0% / 12.0 % 9% 12-01-2028 SEDOL: BMTYZB2	71,097.000	59,955.53	75,914.84
CARVANA CO SR SECD NT 9% CASH INT 144A 14% 06-01-2031 SEDOL: BMTYZ89	149,108.000	253,840.06	178,774.89
DEFAULTED MAGNETATION LLC/FIXED 0% DUE 12-31-2040 CUSIP: 559417AA8	374,000.000	410,326.87	3.74
PVTPL CARVANA CO 9.0% 06-01-2031 SEDOL: BMTYZ90	125,215.000	71,231.08	137,480.11
Total United States - USD		795,353.54	392,173.58
Total Corporate Debt Instruments - Other		795,353.54	392,173.58

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
United States - USD			
DUMMYLINE PREFERRED STOCK HOLDCO CUSIP: 6JU999H21	2,993.000	288,435.87	299,300.00
Total United States - USD		288,435.87	299,300.00
Total Corporate Stock - Preferred		288,435.87	299,300.00
<i>Corporate Stock - Common</i>			
Australia - AUD			
CSL LTD NPV SEDOL: 6185495	15,074.000	3,077,865.54	2,628,005.20
JAMES HARDIE INDUSTRIES PLC SEDOL: B60QWJ2	33,716.000	1,120,088.29	1,045,224.40
NEXTDC LTD NPV SEDOL: B5LMKP4	220,580.000	1,900,486.13	2,058,141.78
Total Australia - AUD		6,098,439.96	5,731,371.38
Belgium - EUR			
UCB NPV SEDOL: 5596991	5,520.000	1,017,682.58	1,098,607.56
Total Belgium - EUR		1,017,682.58	1,098,607.56
Brazil - USD			
NU HOLDINGS LTD SEDOL: BN6NP19	43,062.000	411,792.23	446,122.32
Total Brazil - USD		411,792.23	446,122.32
Canada - CAD			
CAPSTONE COPPER COM NPV SEDOL: BMY5XY9	246,856.000	1,701,490.81	1,525,900.32
CDN PAC KANS CY COM NPV SEDOL: BMBQR09	16,910.000	1,362,973.03	1,223,746.91
ELEMENT FLEET MGMT COM NPV SEDOL: B7FNMQ2	19,819.000	400,005.30	400,459.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - CAD			
INTACT FINL CORP COM NPV SEDOL: B04YJV1	12,667.000	2,022,302.91	2,305,196.71
SHOIFY INC COM NPV CL A SEDOL: BX865C7	14,380.000	1,016,821.16	1,529,687.25
Total Canada - CAD		6,503,593.21	6,984,990.19
Canada - USD			
ALAMOS GOLD INC NEW COM CL A COM CL A CUSIP: 011532108	115,625.000	925,009.69	2,132,125.00
GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS SEDOL: BKDT650	26,035.000	1,185,634.93	1,159,598.90
SHOIFY INC CL A SHOIFY INC SEDOL: BXDZ9Z0	103,999.000	6,614,133.00	11,058,213.67
Total Canada - USD		8,724,777.62	14,349,937.57
China - USD			
ADR GDS HLDGS LTD SPONSORED ADR SEDOL: BD6FLL7	37,897.000	787,772.48	900,432.72
ADR TRIP COM GRP LTD SEDOL: BK1K3N2	19,036.000	1,199,750.49	1,307,011.76
Total China - USD		1,987,522.97	2,207,444.48
Denmark - DKK			
DSV A S DKK1 SEDOL: B1WT5G2	7,561.000	1,289,376.65	1,605,305.63
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	91,455.000	4,739,068.60	7,926,878.89
PANDORA A/S DKK0.01 SEDOL: B44XTX8	6,897.000	1,060,526.42	1,261,295.96
Total Denmark - DKK		7,088,971.67	10,793,480.48
Denmark - USD			
ADR NOVO-NORDISK A S ADR CUSIP: 670100205	33,403.000	3,234,731.70	2,873,326.06

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Denmark - USD			
Total Denmark - USD		3,234,731.70	2,873,326.06
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	29,785.000	4,420,379.02	4,839,784.53
AIRBUS SE EUR1 SEDOL: 4012250	15,837.000	2,299,795.07	2,538,270.38
BUREAU VERITAS EUR0.12 SEDOL: B28DTJ6	54,490.000	1,714,038.23	1,655,491.83
DASSAULT SYSTEMES EUR0.10 SEDOL: BM8H5Y5	18,732.000	920,610.43	649,799.06
ESSILORLUXOTTICA EUR 0.18 SEDOL: 7212477	9,702.000	2,282,094.49	2,366,936.90
HERMES INTL NPV SEDOL: 5253973	894.000	1,334,120.38	2,149,561.41
L'OREAL EUR0.20 SEDOL: 4057808	5,127.000	2,268,162.99	1,814,884.64
LVMH MOET HENNESSY EUR0.30 SEDOL: 4061412	3,699.000	2,900,014.39	2,434,164.98
PUBLICIS GROUPE SA EUR0.40 SEDOL: 4380429	11,443.000	941,806.24	1,220,470.39
SAFRAN SA EUR0.20 SEDOL: B058TZ6	7,075.000	989,057.39	1,553,879.14
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	23,486.000	4,464,481.05	5,858,628.77
SOCIETE GENERALE EUR1.25 SEDOL: 5966516	54,868.000	1,528,742.73	1,543,117.58
Total France - EUR		26,063,302.41	28,624,989.61
Germany - EUR			
ADIDAS AG SEDOL: 4031976	3,801.000	717,138.88	932,029.57
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	41,498.000	1,541,116.68	1,349,295.08
SAP SE SEDOL: 4846288	35,658.000	5,999,758.06	8,725,108.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Germany - EUR			
SIEMENS ENERGY AG NPV SEDOL: BMTVQK9	40,674.000	1,548,201.39	2,121,901.26
SYMRISE AG NPV (BR) SEDOL: B1JB4K8	24,433.000	2,815,309.77	2,597,083.26
Total Germany - EUR		12,621,524.78	15,725,417.46
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	215,400.000	1,721,882.45	1,561,160.92
HONG KONG EXCHANGES & CLEAR SEDOL: 6267359	28,100.000	1,016,808.85	1,066,417.78
TECHTRONIC INDUSTR NPV SEDOL: B0190C7	211,000.000	2,300,230.37	2,784,196.60
Total Hong Kong - HKD		5,038,921.67	5,411,775.30
India - USD			
MAKEMYTRIP LTD USD0.0005 SEDOL: B552PC2	10,138.000	580,100.68	1,138,294.64
Total India - USD		580,100.68	1,138,294.64
Indonesia - IDR			
BK CENTRAL ASIA IDR12.50 SEDOL: B01C1P6	2,422,800.000	1,173,274.02	1,456,389.56
Total Indonesia - IDR		1,173,274.02	1,456,389.56
Ireland - EUR			
KERRY GROUP 'A'ORD EUR0.125 SEDOL: 4519579	22,667.000	2,195,006.46	2,188,734.12
Total Ireland - EUR		2,195,006.46	2,188,734.12
Israel - USD			
GLOBAL E ONLINE LTD COM NPV SEDOL: BN770J3	24,500.000	921,987.28	1,335,985.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Israel - USD			
INMODE LTD COM ILS0.01 CUSIP: M5425M103	17,600.000	693,414.89	293,920.00
Total Israel - USD		1,615,402.17	1,629,905.00
Italy - EUR			
DAVIDE CAMPARI MIL EUR0.01 SEDOL: BMQ5W17	133,575.000	1,355,392.13	832,391.22
FERRARI NV COM EUR0.01 SEDOL: BD6G507	8,853.000	2,281,124.95	3,780,587.07
PRYSMIAN SPA EUR0.10 SEDOL: B1W4V69	24,300.000	903,498.49	1,551,529.07
SAIPEM SPA NPV (POST SPLIT) SEDOL: BMY36H7	733,320.000	1,596,823.85	1,905,216.41
Total Italy - EUR		6,136,839.42	8,069,723.77
Italy - USD			
CNH INDUSTRIAL NV COM STK CUSIP: N20944109	131,700.000	1,438,535.57	1,492,161.00
Total Italy - USD		1,438,535.57	1,492,161.00
Japan - JPY			
ADVANTEST CORP NPV SEDOL: 6870490	25,200.000	1,300,821.03	1,474,863.83
ASICS CORP NPV SEDOL: 6057378	49,700.000	858,291.26	983,500.89
DENSO CORP NPV SEDOL: 6640381	54,300.000	942,690.64	765,126.94
DISCO CORPORATION NPV SEDOL: 6270948	3,200.000	769,648.69	870,043.27
FAST RETAILING CO LTD NPV SEDOL: 6332439	7,800.000	1,626,139.69	2,671,137.69
FUJIKURA NPV SEDOL: 6356707	30,300.000	1,158,061.13	1,262,435.73
HIROSE ELECTRIC NPV SEDOL: 6428725	5,300.000	657,178.11	631,980.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
HITACHI NPV SEDOL: 6429104	221,500.000	4,975,260.46	5,548,775.13
HOYA CORP NPV SEDOL: 6441506	19,200.000	2,443,876.47	2,420,768.64
KEYENCE CORP NPV SEDOL: 6490995	9,500.000	4,545,858.98	3,906,751.08
KOBE BUSSAN CO LTD NPV SEDOL: B14RJB7	75,700.000	1,975,202.84	1,656,961.06
MITSUBISHI HVY IND NPV SEDOL: 6597067	193,800.000	1,222,980.72	2,741,266.23
MONOTARO CO.LTD NPV SEDOL: B1GHR88	104,500.000	1,723,008.22	1,776,686.18
NEC CORP NPV SEDOL: 6640400	26,500.000	1,839,419.14	2,313,438.53
NTT DATA GROUP CORPORATION SEDOL: 6125639	121,700.000	2,024,847.07	2,346,341.31
OBIC CO LTD NPV SEDOL: 6136749	36,700.000	1,301,642.05	1,095,909.26
PAN PACIFIC INTERNATIONAL HOLDINGS CORP SEDOL: 6269861	28,600.000	592,931.00	785,426.32
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	37,000.000	1,572,007.96	2,623,854.67
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585	37,200.000	1,463,044.96	1,253,570.88
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	156,600.000	2,538,580.00	3,750,587.94
TERUMO CORP NPV SEDOL: 6885074	154,700.000	2,264,665.86	3,014,071.01
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126	63,400.000	2,240,898.57	2,310,735.56
Total Japan - JPY		40,037,054.85	46,204,232.30
Netherlands - EUR			
ADYEN NV EUR0.01 SEDOL: BZ1HM42	1,956.000	2,949,308.78	2,910,554.54
ASML HOLDING NV EUR0.09 SEDOL: B929F46	8,645.000	6,044,920.08	6,075,653.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Netherlands - EUR			
DSM FIRMENICH AG EUR0.01 SEDOL: BPCPSD6	20,294.000	2,897,963.08	2,053,530.88
HEINEKEN NV EUR1.60 SEDOL: 7792559	16,393.000	1,689,044.18	1,166,179.22
Total Netherlands - EUR		13,581,236.12	12,205,917.76
Netherlands - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) SEDOL: B908F01	2,342.000	1,373,847.39	1,623,193.36
AERCAP HOLDINGS N.V. EUR0.01 CUSIP: N00985106	30,650.000	1,551,239.69	2,933,205.00
Total Netherlands - USD		2,925,087.08	4,556,398.36
Singapore - USD			
ADR SEA LTD ADR SEDOL: BYWD7L4	6,380.000	657,923.37	676,918.00
Total Singapore - USD		657,923.37	676,918.00
Spain - EUR			
CELLNEX TELECOM SA EUR0.25 SEDOL: BX90C05	33,942.000	1,267,305.70	1,072,333.22
IBERDROLA SA EUR0.75 SEDOL: B288C92	179,402.000	2,242,014.59	2,470,751.37
Total Spain - EUR		3,509,320.29	3,543,084.59
Sweden - SEK			
HEXAGON AB SER'B'NPV SEDOL: BNZFH1	152,903.000	1,658,137.21	1,461,326.04
Total Sweden - SEK		1,658,137.21	1,461,326.04
Switzerland - CHF			
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	15,631.000	2,355,474.47	2,378,499.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - CHF			
GALDERMA GROUP AG CHF0.01 SEDOL: BRC2T72	19,750.000	1,573,229.38	2,193,257.93
LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378	4,535.000	2,689,915.51	2,681,217.10
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL: B119QG0	1,145.000	1,492,221.98	1,554,041.38
UBS GROUP AG USD0.10 (REGD) SEDOL: BRJL176	36,937.000	1,115,530.11	1,130,221.25
ZURICH INSURANCE GROUP AG CHF0.10 SEDOL: 5983816	2,713.000	1,188,897.68	1,612,981.41
Total Switzerland - CHF		10,415,269.13	11,550,218.27
Switzerland - USD			
ON HLDNG AG CHF0.1 CLASS A SEDOL: BPF0FP9	49,370.000	1,710,253.32	2,703,994.90
Total Switzerland - USD		1,710,253.32	2,703,994.90
Taiwan - USD			
ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10 SEDOL: 2113382	19,615.000	2,092,753.16	3,873,766.35
Total Taiwan - USD		2,092,753.16	3,873,766.35
United Kingdom - GBP			
ASSTEAD GROUP ORD GBP0.10 SEDOL: 0053673	27,251.000	1,961,713.09	1,694,512.51
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	49,027.000	6,285,908.55	6,427,500.45
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	134,695.000	2,275,073.84	1,937,427.94
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	1,387,895.000	3,425,383.92	4,660,982.74
BP ORD USD0.25 SEDOL: 0798059	320,473.000	2,080,626.76	1,577,346.40
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	91,234.000	2,255,718.27	3,041,640.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
DIAGEO PLC ORD GBP0.28 101/108 SEDOL: 0237400	35,911.000	1,162,170.20	1,141,239.08
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	34,773.000	1,793,317.09	1,500,287.43
HALEON PLC ORD GBP0.01 SEDOL: BMX86B7	557,930.000	2,365,112.03	2,637,088.43
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	39,397.000	4,047,476.62	5,568,109.90
NATIONAL GRID ORD GBP0.12431289 SEDOL: BDR05C0	179,984.000	2,106,540.06	2,141,413.75
RELX PLC SEDOL: B2B0DG9	81,113.000	2,951,803.33	3,686,553.28
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	65,472.000	3,436,758.23	3,729,229.80
Total United Kingdom - GBP		36,147,601.99	39,743,331.98
United Kingdom - USD			
ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM SEDOL: 2989044	1,598.000	108,341.08	104,700.96
Total United Kingdom - USD		108,341.08	104,700.96
United States - GBP			
CRH PLC EQUITY SEDOL: 0182704	31,487.000	1,652,005.86	2,923,660.55
Total United States - GBP		1,652,005.86	2,923,660.55
United States - USD			
#REORG/BARNES GROUP INC MERGER 01-27-2025 CUSIP: 067806109	35,715.000	1,600,834.58	1,687,890.90
#REORG/SUMMIT MATLS INC CL A MERGER 02-10-2025 CUSIP: 86614U100	44,937.000	1,323,959.16	2,273,812.20
ABBOTT LAB COM CUSIP: 002824100	67,149.000	6,612,183.33	7,595,223.39
ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	30,870.000	1,555,269.41	1,223,995.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ACCENTURE PLC CLS A CUSIP: G1151C101	18,721.000	3,705,162.11	6,585,860.59
ACCO BRANDS CORP COM CUSIP: 00081T108	56,400.000	523,064.88	296,100.00
ACI WORLDWIDE INC COM STK CUSIP: 004498101	47,145.000	1,282,845.29	2,447,296.95
ACUITY BRANDS INC COM CUSIP: 00508Y102	3,637.000	500,444.05	1,062,476.81
ADEIA INC COM CUSIP: 00676P107	40,800.000	457,725.26	570,384.00
ADOBE INC COM CUSIP: 00724F101	16,315.000	6,378,317.72	7,254,954.20
ADTALEM GLOBAL ED INC COM CUSIP: 00737L103	10,700.000	721,035.16	972,095.00
ADVANCED ENERGY INDS INC COM CUSIP: 007973100	19,201.000	1,461,720.46	2,220,211.63
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	698.000	66,846.75	84,311.42
AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108	3,395.000	630,542.08	627,803.40
AFLAC INC COM CUSIP: 001055102	9,200.000	425,291.51	951,648.00
AGCO CORP COM CUSIP: 001084102	27,900.000	2,022,348.21	2,608,092.00
AIRBNB INC CL A COM USD0.0001 CL A CUSIP: 009066101	46,580.000	6,732,755.22	6,121,077.80
ALBANY INTL CORP NEW CL A CUSIP: 012348108	18,317.000	1,286,423.42	1,464,810.49
ALBERTSONS COS INC CL A CL A CUSIP: 013091103	68,900.000	1,453,848.94	1,353,196.00
ALLETE INC COM NEW CUSIP: 018522300	10,193.000	704,861.65	660,506.40
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	36,200.000	1,514,909.35	3,911,772.00
ALLSTATE CORP COM CUSIP: 020002101	32,601.000	3,774,634.52	6,285,146.79

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ALLY FINL INC COM CUSIP: 02005N100	46,000.000	1,186,640.81	1,656,460.00
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	133,506.000	12,044,151.34	25,424,882.64
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	14,385.000	1,528,661.73	2,723,080.50
ALTRIA GROUP INC COM CUSIP: 02209S103	45,600.000	2,034,486.21	2,384,424.00
AMAZON COM INC COM SEDOL: 2000019	188,100.000	25,886,200.58	41,267,259.00
AMDOCS ORD GBP0.01 CUSIP: G02602103	19,300.000	1,533,182.41	1,643,202.00
AMENTUM HLDGS INC COM USD0.01 WI CUSIP: 023939101	28,591.000	739,146.63	601,268.73
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	6,000.000	510,105.65	821,580.00
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	30,600.000	1,716,990.64	2,227,680.00
AMERICAN PUB ED INC COM STK CUSIP: 02913V103	34,200.000	618,233.01	737,694.00
AMERIPRISE FINL INC COM CUSIP: 03076C106	3,080.000	493,057.85	1,639,884.40
AMERN WOODMARK CORP COM CUSIP: 030506109	8,400.000	696,282.30	668,052.00
AMKOR TECHNOLOGY INC COM CUSIP: 031652100	57,700.000	1,092,158.99	1,482,313.00
ANALOG DEVICES INC COM CUSIP: 032654105	27,105.000	5,956,635.82	5,758,728.30
ANDERSONS INC COM CUSIP: 034164103	9,000.000	344,649.84	364,680.00
APA CORP COM CUSIP: 03743Q108	43,100.000	1,712,851.32	995,179.00
APPLE INC COM STK SEDOL: 2046251	114,694.000	19,873,544.50	28,721,671.48
APPLIED MATERIALS INC COM CUSIP: 038222105	6,800.000	527,074.85	1,105,884.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
APTARGROUP INC COM CUSIP: 038336103	11,421.000	1,191,536.19	1,794,239.10
ARCBEST CORP COM USD0.01 CUSIP: 03937C105	4,500.000	256,738.78	419,940.00
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	15,400.000	1,238,545.00	778,008.00
ARES CAP CORP COM CUSIP: 04010L103	20,600.000	388,619.00	450,934.00
ARROW ELECTR INC COM CUSIP: 042735100	12,700.000	973,276.41	1,436,624.00
ASBURY AUTOMOTIVE GROUP INC COM CUSIP: 043436104	1,300.000	74,617.92	315,939.00
ASGN INCORPORATED COMN STK USD0.01 CUSIP: 00191U102	20,456.000	1,381,497.72	1,704,803.04
ASSOCTD BANC-CORP COM CUSIP: 045487105	25,400.000	532,156.40	607,060.00
AT&T INC COM CUSIP: 00206R102	149,000.000	3,359,864.74	3,392,730.00
ATKORE INC CUSIP: 047649108	11,100.000	483,870.10	926,295.00
ATLISSIAN CORP CL A SEDOL: BQ1PC76	918.000	172,119.61	223,422.84
AUTOLIV INC COM STK CUSIP: 052800109	7,700.000	941,509.09	722,183.00
AUTONATION INC COM CUSIP: 05329W102	6,000.000	804,048.40	1,019,040.00
AVNET INC COM CUSIP: 053807103	12,200.000	513,247.56	638,304.00
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	25,478.000	1,042,552.20	871,857.16
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 CUSIP: G0692U109	10,100.000	446,682.73	895,062.00
AZEK CO INC CL A CL A CUSIP: 05478C105	42,797.000	1,140,064.38	2,031,573.59
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP: P16994132	26,013.000	809,238.53	925,282.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BANK OF AMERICA CORP CUSIP: 060505104	143,600.000	5,986,793.14	6,311,220.00
BANKUNITED INC CUSIP: 06652K103	64,872.000	2,164,067.81	2,476,164.24
BANNER CORP COM NEW COM NEW CUSIP: 06652V208	13,853.000	711,769.57	924,964.81
BAXTER INTL INC COM CUSIP: 071813109	198,400.000	10,065,242.32	5,785,344.00
BELDEN INC COM CUSIP: 077454106	25,542.000	1,651,081.96	2,876,284.62
BERKSHIRE HILLS BANCORP INC COM CUSIP: 084680107	30,464.000	741,592.17	866,091.52
BERRY CORPORATION CUSIP: 08579X101	50,500.000	451,835.67	208,565.00
BERRY GLOBAL GROUP INC COM USD0.01 CUSIP: 08579W103	35,200.000	1,760,317.65	2,276,384.00
BEST BUY INC COM STK CUSIP: 086516101	7,300.000	508,047.76	626,340.00
BILL HOLDINGS INC COM USD0.00001 SEDOL: BKDS4H5	3,618.000	687,330.76	306,480.78
BLOCK H & R INC COM CUSIP: 093671105	11,000.000	424,919.00	581,240.00
BLOOMIN BRANDS INC COM CUSIP: 094235108	26,900.000	511,197.79	328,449.00
BLUE OWL CAP CORP CUSIP: 69121K104	87,100.000	1,221,311.39	1,316,952.00
BOOKING HLDGS INC COM SEDOL: BDRXDB4	393.000	957,822.70	1,952,589.06
BORG WARNER INC COM CUSIP: 099724106	37,800.000	1,424,800.67	1,201,662.00
BOX INC CL A CL A CUSIP: 10316T104	51,239.000	1,285,732.16	1,619,152.40
BRINKS CO COM CUSIP: 109696104	8,800.000	910,408.00	816,376.00
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	46,500.000	2,591,749.32	2,630,040.00

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Corporate Stock - Common			
United States - USD			
BROADCOM INC COM SEDOL: BDZ78H9	16,481.000	3,486,774.27	3,820,955.04
BRUNSWICK CORP COM CUSIP: 117043109	4,900.000	334,426.61	316,932.00
BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	7,500.000	567,259.46	1,071,975.00
BUNGE GLOBAL SA F COMMON STOCK CUSIP: H11356104	18,900.000	1,851,015.00	1,469,664.00
CALIFORNIA RES CORP COM USD0.01 CUSIP: 13057Q305	8,000.000	398,906.28	415,120.00
CAPRI HOLDINGS LTD COM NPV CUSIP: G1890L107	16,900.000	780,966.17	355,914.00
CARDINAL HLTH INC CUSIP: 14149Y108	16,100.000	1,327,902.38	1,904,147.00
CARLISLE COMPANIES INC COM CUSIP: 142339100	5,551.000	943,651.27	2,047,430.84
CARLYLE SECD LENDING INC COM USD0.001 CUSIP: 872280102	22,700.000	324,243.35	407,011.00
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM CUSIP: 146229109	25,904.000	2,112,801.24	1,403,737.76
CARVANA CO CL A CL A SEDOL: BYQHPG3	17,133.000	1,621,693.05	3,484,166.88
CATHAY GENERAL BANCORP INC COM CUSIP: 149150104	7,700.000	291,092.37	366,597.00
CENTENE CORP DEL COM CUSIP: 15135B101	14,200.000	927,473.27	860,236.00
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	6,701.000	1,023,030.43	1,237,004.60
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 CUSIP: 16115Q308	11,050.000	1,619,167.37	2,108,782.00
CHEMED CORP NEW COM CUSIP: 16359R103	3,571.000	1,270,638.71	1,891,915.80
CHEMOURS CO COM CUSIP: 163851108	31,900.000	1,253,973.15	539,110.00
CHEVRON CORP COM CUSIP: 166764100	38,800.000	6,273,262.88	5,619,792.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CHIMERA INVT CORP COM PAR \$0.01 NOV 2023 CUSIP: 16934Q802	8,433.000	419,428.29	118,062.00
CHIPOTLE MEXICAN GRILL INC COM STK SEDOL: B0X7DZ3	30,607.000	825,217.17	1,845,602.10
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMF6	7,033.000	1,536,034.62	1,943,217.90
CIENA CORP COM NEW CUSIP: 171779309	21,049.000	1,003,447.39	1,785,165.69
CINTAS CORP COM SEDOL: 2197137	2,292.000	269,634.87	418,748.40
CIRRUS LOGIC INC COM CUSIP: 172755100	13,400.000	1,625,899.27	1,334,372.00
CISCO SYSTEMS INC CUSIP: 17275R102	164,900.000	5,950,018.87	9,762,080.00
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	44,500.000	2,308,558.63	3,132,355.00
CITIZENS FINL GROUP INC COM CUSIP: 174610105	47,700.000	1,497,825.18	2,087,352.00
CNA FNCL CORP COM CUSIP: 126117100	8,200.000	294,944.85	396,634.00
CNO FINL GROUP INC COM CUSIP: 12621E103	71,800.000	1,484,076.11	2,671,678.00
CNX RESOURCES CORPORATION COM CUSIP: 12653C108	59,200.000	1,252,957.46	2,170,864.00
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP: 192446102	76,654.000	4,732,831.15	5,894,692.60
COHEN & STEERS INC COM CUSIP: 19247A100	9,309.000	474,326.91	859,593.06
COLGATE-PALMOLIVE CO COM SEDOL: 2209106	7,450.000	618,300.16	677,279.50
COLUMBIA BKG SYS INC COM CUSIP: 197236102	23,700.000	428,943.00	640,137.00
COLUMBUS MCKINNON CORP N Y COM CUSIP: 199333105	9,195.000	362,284.37	342,421.80
COMCAST CORP NEW-CL A CUSIP: 20030N101	84,500.000	3,164,030.58	3,171,285.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
COMERICA INC COM CUSIP: 200340107	8,600.000	598,504.26	531,910.00
COMMUNITY TR BANCORP INC COM CUSIP: 204149108	7,000.000	286,171.52	371,210.00
CONAGRA BRANDS INC COM USD5 CUSIP: 205887102	233,654.000	7,554,785.00	6,483,898.50
CONFLUENT INC CL A CL A SEDOL: BNXH3Z4	5,737.000	174,943.18	160,406.52
CONOCOPHILLIPS COM CUSIP: 20825C104	9,103.000	999,286.94	902,744.51
CONSTELLATION ENERGY CORPORATION COM NPV WI SEDOL: BMH4FS1	6,426.000	714,524.10	1,437,560.46
COREBRIDGE FINL INC COM CUSIP: 21871X109	25,700.000	798,471.44	769,201.00
CORPAY INC COM CUSIP: 219948106	1,100.000	222,025.11	372,262.00
COSTAR GROUP INC COM CUSIP: 22160N109	34,669.000	2,546,457.81	2,481,953.71
CRANE NXT CO COM USD1.00 CUSIP: 224441105	3,100.000	60,879.38	180,482.00
CROWDSTRIKE HLDGS INC CL A CL A SEDOL: BJJP138	1,579.000	284,551.97	540,270.64
CSG SYS INTL INC COM CUSIP: 126349109	8,100.000	424,457.48	413,991.00
CUMMINS INC CUSIP: 231021106	7,600.000	1,310,809.97	2,649,360.00
CUSTOMERS BANCORP INC COM CUSIP: 23204G100	5,900.000	137,767.19	287,212.00
CVS HEALTH CORP COM CUSIP: 126650100	104,900.000	7,536,566.33	4,708,961.00
DANAHER CORP COM SEDOL: 2250870	5,972.000	1,450,159.99	1,370,872.60
DATADOG INC COM USD0.00001 CL A SEDOL: BKT9Y49	2,362.000	306,772.45	337,506.18
DAVITA INC COM CUSIP: 23918K108	10,300.000	902,613.04	1,540,365.00

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<i>Corporate Stock - Common</i>			
United States - USD			
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK CUSIP: 24703L202	17,800.000	960,211.95	2,051,272.00
DELTA AIR LINES INC DEL COM NEW COM NEW CUSIP: 247361702	12,900.000	443,695.50	780,450.00
DELUXE CORP COM STK USD1 CUSIP: 248019101	42,800.000	2,634,489.31	966,852.00
DESIGNER BRANDS INC COM CL A NPV CUSIP: 250565108	59,978.000	827,169.69	320,282.52
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	20,500.000	445,362.50	670,965.00
DHT HOLDINGS INC SHS NEW CUSIP: Y2065G121	40,100.000	457,541.00	372,529.00
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	8,800.000	303,470.77	2,013,792.00
DINE BRANDS GLOBAL INC CUSIP: 254423106	9,000.000	692,097.39	270,900.00
DISCOVER FINL SVCS COM STK CUSIP: 254709108	7,400.000	452,473.74	1,281,902.00
DOLLAR GEN CORP NEW COM SEDOL: B5B1S13	1,591.000	319,801.82	120,629.62
DOORDASH INC CL A COM USD0.00001 CLASS A SEDOL: BN13P03	4,479.000	464,585.54	751,352.25
DOVER CORP COM USD1.00 CUSIP: 260003108	31,174.000	4,911,267.01	5,848,242.40
DROPBOX INC CL A CL A CUSIP: 26210C104	35,700.000	881,506.84	1,072,428.00
DUKE ENERGY CORP NEW COM NEW COM NEW CUSIP: 26441C204	52,300.000	4,919,473.86	5,634,802.00
DUPONT DE NEMOURS INC COMMON STOCK CUSIP: 26614N102	71,240.000	4,723,768.38	5,432,050.00
DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407	1,200.000	59,400.88	99,144.00
DYCOM INDS INC COM CUSIP: 267475101	14,445.000	1,137,221.56	2,514,296.70
EAST WEST BANCORP INC COM CUSIP: 27579R104	3,700.000	201,964.50	354,312.00

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<i>Corporate Stock - Common</i>			
United States - USD			
EASTMAN CHEM CO COM CUSIP: 277432100	12,600.000	1,043,142.24	1,150,632.00
EBAY INC COM USD0.001 CUSIP: 278642103	32,100.000	1,334,583.35	1,988,595.00
ECOVYST INC COM USD0.01 CUSIP: 27923Q109	35,200.000	366,897.17	268,928.00
EDGEWELL PERS CARE CO COM CUSIP: 28035Q102	15,700.000	442,387.85	527,520.00
EHEALTH INC COM STK CUSIP: 28238P109	24,959.000	859,969.15	234,614.60
EL POLLO LOCO HLDGS INC COM CUSIP: 268603107	47,700.000	534,976.24	550,458.00
ELECTR ARTS COM CUSIP: 285512109	40,942.000	5,848,392.51	5,989,814.60
ELEVANCE HEALTH INC SEDOL: BSPHGL4	1,260.000	661,789.27	464,814.00
ELI LILLY & CO COM SEDOL: 2516152	15,770.000	8,205,784.95	12,174,440.00
EMPLOYERS HLDGS INC COM CUSIP: 292218104	12,300.000	488,774.52	630,129.00
ENCOMPASS HEALTH CORP COM USD0.01 CUSIP: 29261A100	19,926.000	1,175,924.34	1,840,166.10
EQUITABLE HLDGS INC COM CUSIP: 29452E101	8,500.000	260,046.65	400,945.00
EURONET WORLDWIDE INC COM CUSIP: 298736109	14,254.000	1,402,258.53	1,465,881.36
EVEREST GROUP LTD CUSIP: G3223R108	3,000.000	769,831.27	1,087,380.00
EXELIXIS INC COM STK CUSIP: 30161Q104	70,800.000	1,947,415.82	2,357,640.00
EXPEDIA GROUP INC COM USD0.001 CUSIP: 30212P303	8,300.000	1,133,936.45	1,546,539.00
EXXON MOBIL CORP COM CUSIP: 30231G102	71,200.000	6,825,658.77	7,658,984.00
F N B CORP PA COM CUSIP: 302520101	23,700.000	273,585.83	350,286.00

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Corporate Stock - Common			
United States - USD			
FARMERS NATL BANC CORP COM CUSIP: 309627107	30,000.000	456,061.01	426,600.00
FEDEX CORP COM CUSIP: 31428X106	7,300.000	1,490,920.89	2,053,709.00
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	73,385.000	7,079,355.12	5,927,306.45
FIRST BUSEY CORP COM NEW COM NEW CUSIP: 319383204	20,000.000	349,097.68	471,400.00
FIRST HORIZON CORPORATION COM CUSIP: 320517105	149,600.000	2,279,193.75	3,012,944.00
FIRST INTERSTATE BANCSYS/MT CUSIP: 32055Y201	22,357.000	712,775.74	725,931.79
FISERV INC COM SEDOL: 2342034	2,337.000	271,527.96	480,066.54
FLEX LTD COM USD0.01 CUSIP: Y2573F102	72,900.000	1,273,382.84	2,798,631.00
FLOWSERVE CORP COM CUSIP: 34354P105	12,916.000	526,629.37	742,928.32
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 CUSIP: 345370860	128,100.000	1,336,962.46	1,268,190.00
FORTINET INC COM SEDOL: B5B2106	431.000	28,620.25	40,720.88
FOX CORP CL A CL A CUSIP: 35137L105	72,800.000	2,501,677.70	3,536,624.00
FRESH DEL MONTE PRODUCE INC COM STK CUSIP: G36738105	16,100.000	426,360.27	534,681.00
FS KKR CAP CORP COM NEW COM NEW CUSIP: 302635206	23,500.000	454,583.50	510,420.00
FTI CONSULTING INC COM CUSIP: 302941109	10,928.000	1,108,259.83	2,088,668.64
FULTON FINL CORP PA COM CUSIP: 360271100	18,800.000	344,979.16	362,464.00
GARTNER INC COM CUSIP: 366651107	10,649.000	2,087,276.07	5,159,121.03
GATES INDL CORP PL COM USD0.01 CUSIP: G39108108	31,800.000	523,408.85	654,126.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
GE AEROSPACE SEDOL: BL59CR9	7,907.000	680,730.96	1,318,808.53
GE VERNOVA LLC COM SEDOL: BP6H4Y1	1,559.000	92,696.30	512,801.87
GEN DIGITAL INC COM USD0.01 CUSIP: 668771108	28,500.000	726,274.98	780,330.00
GEN MTRS CO COM CUSIP: 37045V100	55,700.000	1,982,161.74	2,967,139.00
GENERAL MILLS INC COM CUSIP: 370334104	19,050.000	1,252,061.21	1,214,818.50
GENUINE PARTS CO COM CUSIP: 372460105	42,375.000	6,163,707.73	4,947,705.00
GILEAD SCIENCES INC CUSIP: 375558103	25,800.000	1,774,369.14	2,383,146.00
GLOBAL PMTS INC COM CUSIP: 37940X102	3,900.000	422,469.69	437,034.00
GLOBE LIFE INC COM CUSIP: 37959E102	6,100.000	627,277.22	680,272.00
GMS INC COM CUSIP: 36251C103	13,400.000	836,976.21	1,136,722.00
GOLDMAN SACHS GROUP INC COM SEDOL: 2407966	4,485.000	1,061,073.19	2,568,200.70
GOODYEAR TIRE & RUBBER CO COM CUSIP: 382550101	79,500.000	2,670,819.40	715,500.00
GRAPHIC PACKAGING HLDG CO COM STK CUSIP: 388689101	37,200.000	932,808.01	1,010,352.00
GREENBRIER COS INC COM STK CUSIP: 393657101	7,900.000	510,519.44	481,821.00
GREIF INC. CUSIP: 397624107	5,700.000	197,735.25	348,384.00
GRIFFON CORP COM CUSIP: 398433102	7,200.000	438,570.93	513,144.00
GROUP 1 AUTOMOTIVE INC COM CUSIP: 398905109	900.000	67,249.35	379,332.00
GUESS INC COM CUSIP: 401617105	22,300.000	418,919.18	313,538.00

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Corporate Stock - Common			
United States - USD			
GXO LOGISTICS INC COM CUSIP: 36262G101	18,297.000	983,064.05	795,919.50
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC CUSIP: 41068X100	61,340.000	1,550,039.72	1,645,752.20
HAEMONETICS CORP MASS COM CUSIP: 405024100	18,052.000	1,482,741.18	1,409,500.16
HALLIBURTON CO COM CUSIP: 406216101	33,200.000	1,058,574.53	902,708.00
HANMI FINL CORP COM NEW COM NEW CUSIP: 410495204	28,200.000	704,369.67	666,084.00
HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	41,200.000	1,545,963.95	1,241,356.00
HCA HEALTHCARE INC COM CUSIP: 40412C101	4,100.000	348,013.33	1,230,615.00
HEALTH EQUITY INC COM CUSIP: 42226A107	24,726.000	1,636,563.04	2,372,459.70
HEICO CORP NEW CL A CL A CUSIP: 422806208	3,401.000	288,136.06	632,858.08
HEIDRICK & STRUGGLES INTL INC COM CUSIP: 422819102	38,200.000	1,364,077.47	1,692,642.00
HELMERICH & PAYNE INC COM CUSIP: 423452101	11,900.000	426,169.41	381,038.00
HERBALIFE LTD CUSIP: G4412G101	105,353.000	1,982,044.80	704,811.57
HERSHEY COMPANY COM STK USD1 CUSIP: 427866108	31,147.000	6,032,219.62	5,274,744.45
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	82,400.000	1,348,561.10	1,759,240.00
HEXCEL CORP NEW COM CUSIP: 428291108	10,701.000	680,687.14	670,952.70
HF SINCLAIR CORPORATION COM USD0.01 CUSIP: 403949100	40,278.000	1,581,412.64	1,411,743.90
HOLDCO COMMON STOCK CUSIP: 20999HY72	467,429.000	436,515.37	179,960.17
HOLOGIC INC COM CUSIP: 436440101	72,708.000	5,371,868.29	5,241,519.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
HONEYWELL INTL INC COM STK CUSIP: 438516106	28,400.000	5,430,785.09	6,415,276.00
HOPE BANCORP INC COM CUSIP: 43940T109	29,600.000	485,768.23	363,784.00
HP INC COM CUSIP: 40434L105	64,200.000	1,203,135.68	2,094,846.00
HUMANA INC COM SEDOL: 2445063	1,876.000	855,758.07	475,959.96
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	4,300.000	901,047.73	812,571.00
HURON CONSULTING GROUP INC COM STK CUSIP: 447462102	23,932.000	1,382,216.31	2,973,790.32
IDEX CORP COM CUSIP: 45167R104	5,075.000	809,483.07	1,062,146.75
INCYTE CORP COM CUSIP: 45337C102	28,700.000	1,783,567.50	1,982,309.00
INGEVITY CORP COM CUSIP: 45688C107	5,230.000	373,228.45	213,122.50
INGLES MKTS INC CL A CUSIP: 457030104	4,400.000	269,113.37	283,536.00
INGREDION INC COM CUSIP: 457187102	5,300.000	516,085.62	729,068.00
INSIGHT ENTERPRISES INC COM CUSIP: 45765U103	2,250.000	359,925.08	342,225.00
INTEL CORP COM CUSIP: 458140100	19,400.000	784,867.40	388,970.00
INTERFACE INC COM CUSIP: 458665304	26,900.000	393,705.19	655,015.00
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	4,600.000	597,578.72	1,011,218.00
INTERNATIONAL MONEY EXPRESS INC COM CUSIP: 46005L101	38,000.000	686,237.17	791,540.00
INTUIT COM SEDOL: 2459020	2,047.000	945,787.31	1,286,539.50
INTUITIVE SURGICAL INC COM NEW STK SEDOL: 2871301	6,298.000	1,681,250.37	3,287,304.08

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Corporate Stock - Common			
United States - USD			
IPG PHOTONICS CORP COM CUSIP: 44980X109	6,675.000	857,721.93	485,406.00
IRONWOOD PHARMACEUTICALS INC COM CL A CUSIP: 46333X108	53,200.000	680,304.35	235,676.00
ITRON INC COM STK NPV CUSIP: 465741106	22,022.000	1,493,564.29	2,391,148.76
J & J SNACK FOODS CORP COM STK NPV CUSIP: 466032109	7,020.000	1,106,547.59	1,089,012.60
JABIL INC COM USD0.001 CUSIP: 466313103	21,500.000	650,153.67	3,093,850.00
JACK IN THE BOX INC COM CUSIP: 466367109	4,280.000	412,510.64	178,219.20
JACKSON FINANCIAL INC CL A COM CUSIP: 46817M107	14,250.000	1,194,946.53	1,240,890.00
JACOBS SOLUTIONS INC COM CUSIP: 46982L108	50,376.000	5,818,713.27	6,731,241.12
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	24,400.000	3,094,893.46	3,004,860.00
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	49,500.000	6,822,532.70	7,158,690.00
JPMORGAN CHASE & CO COM CUSIP: 46625H100	8,900.000	1,093,875.52	2,133,419.00
KB HOME COM CUSIP: 48666K109	20,122.000	898,678.12	1,322,417.84
KBR INC COM CUSIP: 48242W106	28,149.000	1,118,446.01	1,630,671.57
KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 CUSIP: 499049104	20,502.000	899,536.57	1,087,426.08
KNOWLES CORP COM CUSIP: 49926D109	82,660.000	1,417,772.58	1,647,413.80
KOHL'S CORP COM CUSIP: 500255104	27,800.000	1,398,303.82	390,312.00
KRAFT HEINZ CO COM CUSIP: 500754106	55,500.000	1,852,831.82	1,704,405.00
KROGER CO COM CUSIP: 501044101	41,900.000	1,489,521.12	2,562,185.00

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<i>Corporate Stock - Common</i>			
United States - USD			
LA Z BOY INC COM CUSIP: 505336107	17,100.000	479,228.54	745,047.00
LAM RESH CORP COM NEW SEDOL: BSML4N7	1,040.000	62,803.24	75,119.20
LEAR CORP COM NEW COM NEW CUSIP: 521865204	4,120.000	518,070.63	390,164.00
LENNAR CORP CL A CL A CUSIP: 526057104	8,100.000	536,496.27	1,104,597.00
LIBERTY ENERGY INC COM USD0.01 CL A CUSIP: 53115L104	27,900.000	599,368.00	554,931.00
LINCOLN NATL CORP COM CUSIP: 534187109	22,700.000	1,495,428.64	719,817.00
LINDE PLC SEDOL: BNZHB81	1,643.000	540,109.41	687,874.81
LITTELFUSE INC COM CUSIP: 537008104	3,349.000	821,720.01	789,191.85
LKQ CORP COM LKQ CORP CUSIP: 501889208	21,014.000	948,921.72	772,264.50
LOCKHEED MARTIN CORP COM CUSIP: 539830109	2,800.000	1,173,023.62	1,360,632.00
LOWES COS INC COM CUSIP: 548661107	24,800.000	5,286,591.38	6,120,640.00
LULULEMON ATHLETICA INC COM SEDOL: B23FN39	1,013.000	280,528.88	387,381.33
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	6,300.000	519,854.12	467,901.00
M & T BK CORP COM CUSIP: 55261F104	3,100.000	400,447.69	582,831.00
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK CUSIP: 55405Y100	24,533.000	897,765.08	3,187,082.03
MACYS INC COM STK CUSIP: 55616P104	31,800.000	637,114.20	538,374.00
MAGNERA CORP COM CUSIP: 55939A107	8,536.000	131,564.15	155,099.12
MANPOWERGROUP INC CUSIP: 56418H100	16,800.000	1,628,212.55	969,696.00

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United States - USD			
MARATHON PETE CORP COM CUSIP: 56585A102	11,700.000	879,154.48	1,632,150.00
MARSH & MCLENNAN CO'S INC COM SEDOL: 2567741	3,770.000	641,912.28	800,785.70
MASTERCARD INC CL A SEDOL: B121557	27,978.000	8,186,854.07	14,732,375.46
MATADOR RES CO COM CUSIP: 576485205	15,900.000	816,492.19	894,534.00
MATSON INC COM CUSIP: 57686G105	5,000.000	593,588.64	674,200.00
MATTEL INC COM STOCK 1.00 PAR CUSIP: 577081102	39,600.000	792,653.40	702,108.00
MATTHEWS INTL CORP CL A CL A CUSIP: 577128101	35,999.000	1,500,257.14	996,452.32
MCKESSON CORP CUSIP: 58155Q103	2,000.000	325,581.00	1,139,820.00
MERCK & CO INC NEW COM CUSIP: 58933Y105	83,200.000	5,730,516.87	8,276,736.00
MERCURY SYSTEMS INC CUSIP: 589378108	15,144.000	748,059.98	636,048.00
MERIT MED SYS INC COM CUSIP: 589889104	28,476.000	1,416,102.78	2,754,198.72
MERITAGE HOMES CORP COM CUSIP: 59001A102	2,100.000	93,912.00	323,022.00
META PLATFORMS INC COM USD0.000006 CL 'A' SEDOL: B7TL820	24,536.000	5,900,557.52	14,366,073.36
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	5,300.000	234,816.50	433,964.00
MGIC INVT CORP WIS COM CUSIP: 552848103	127,700.000	1,672,388.27	3,027,767.00
MGM RESORTS INTERNATIONAL COM CUSIP: 552953101	19,100.000	692,040.19	661,815.00
MICROSOFT CORP COM SEDOL: 2588173	91,934.000	24,179,141.61	38,750,181.00
MIDLAND STS BANCORP INC ILL COM CUSIP: 597742105	15,000.000	208,907.51	366,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MILLERKNOLL INC COM STK USD0.20 CUSIP: 600544100	24,500.000	355,320.02	553,455.00
MOHAWK INDS INC COM CUSIP: 608190104	2,900.000	364,831.49	345,477.00
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	56,100.000	3,097,587.65	3,215,652.00
MONDELEZ INTL INC COM SEDOL: B8CKK03	5,376.000	377,013.72	321,108.48
MONGODB INC CL A CL A SEDOL: BF2FJ99	805.000	285,647.50	187,412.05
MONOLITHIC PWR SYS INC COM SEDOL: B01Z7J1	1,382.000	574,939.93	817,729.40
MONRO INC COM USD0.01 CUSIP: 610236101	26,513.000	1,347,601.27	657,522.40
MOOG INC CL A CUSIP: 615394202	1,360.000	68,936.45	267,702.40
MORGAN STANLEY COM STK USD0.01 SEDOL: 2262314	7,530.000	752,722.68	946,671.60
MOSAIC CO/THE CUSIP: 61945C103	34,300.000	1,319,528.01	843,094.00
MSCI INC COM USD0.01 SEDOL: B2972D2	11,621.000	5,980,786.08	6,972,716.21
MUELLER INDS INC COM CUSIP: 624756102	21,359.000	1,113,836.80	1,695,050.24
MURPHY OIL CORP COM CUSIP: 626717102	18,900.000	657,747.58	571,914.00
NASDAQ INC CUSIP: 631103108	12,651.000	470,017.19	978,048.81
NATIONAL BK HLDGS CORP CL A COM STK CUSIP: 633707104	42,983.000	1,478,308.74	1,850,847.98
NATL FUEL GAS CO COM CUSIP: 636180101	16,400.000	892,556.45	995,152.00
NAVIENT CORP COM CUSIP: 63938C108	77,700.000	1,139,452.54	1,032,633.00
NCR ATLEOS CORPORATION COM USD0.01 WI CUSIP: 63001N106	9,700.000	177,315.62	329,024.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NCR VOYIX CORP COM STK USD0.01 CUSIP: 62886E108	58,122.000	970,026.80	804,408.48
NETFLIX INC COM STK SEDOL: 2857817	15,224.000	6,071,458.95	13,569,455.68
NEW MTN FIN CORP COM CUSIP: 647551100	38,600.000	529,562.62	434,636.00
NEXSTAR MEDIA GROUP INC COMMON STOCK CUSIP: 65336K103	12,900.000	1,574,042.26	2,037,813.00
NIKE INC CL B SEDOL: 2640147	74,509.000	5,969,100.65	5,638,096.03
NORDSTROM INC COM CUSIP: 655664100	21,200.000	767,192.23	511,980.00
NORTHERN OIL & GAS INC COM NEW CUSIP: 665531307	20,732.000	779,535.91	770,401.12
NORTHROP GRUMMAN CORP COM CUSIP: 666807102	11,400.000	3,540,105.80	5,349,906.00
NORTHWESTERN ENERGY GROUP INC CUSIP: 668074305	12,377.000	792,796.67	661,674.42
NRG ENERGY INC COM NEW CUSIP: 629377508	37,400.000	1,165,424.97	3,374,228.00
NU SKIN ENTERPRISES INC CL A CL A CUSIP: 67018T105	23,782.000	1,070,840.03	163,857.98
NVIDIA CORP COM SEDOL: 2379504	185,941.000	4,136,972.28	24,970,016.89
O-I GLASS INC COM CUSIP: 67098H104	58,600.000	1,279,373.81	635,224.00
OAKTREE SPECIALTY LENDING CORP CUSIP: 67401P405	20,200.000	264,988.82	308,656.00
OCEANEERING INTL INC COM CUSIP: 675232102	70,079.000	1,234,692.83	1,827,660.32
OFG BANCORP COM CUSIP: 67103X102	9,900.000	156,174.28	418,968.00
OLD DOMINION FREIGHT LINE INC COM SEDOL: 2656423	2,886.000	403,218.49	509,090.40
OLD REPUBLIC INTERNATIONAL CORP COM STK USD1 CUSIP: 680223104	49,200.000	1,306,393.00	1,780,548.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ORACLE CORP COM CUSIP: 68389X105	95,468.000	11,412,902.10	15,908,787.52
ORGANON & CO COM CUSIP: 68622V106	47,938.000	1,000,912.68	715,234.96
OSHKOSH CORPORATION CUSIP: 688239201	11,700.000	1,246,962.52	1,112,319.00
OWENS CORNING NEW COM STK CUSIP: 690742101	13,100.000	739,092.93	2,231,192.00
OXFORD INDS INC COM CUSIP: 691497309	4,400.000	465,208.00	346,632.00
PAC PREMIER BANCORP COM CUSIP: 69478X105	31,305.000	813,160.21	780,120.60
PATTERSON-UTI ENERGY INC COM CUSIP: 703481101	66,101.000	752,549.53	545,994.26
PAYCOM SOFTWARE INC COM CUSIP: 70432V102	17,014.000	3,034,462.82	3,487,359.58
PAYPAL HLDGS INC COM CUSIP: 70450Y103	12,100.000	837,149.55	1,032,735.00
PEDIATRIX MEDICAL GROUP INC CUSIP: 58502B106	29,685.000	904,546.62	389,467.20
PENGUIN SOLUTIONS INC CUSIP: G8232Y101	21,000.000	294,687.01	402,990.00
PENNANTPARK INVT CORP COM CUSIP: 708062104	61,400.000	392,222.81	434,712.00
PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP: 70959W103	9,200.000	396,807.63	1,402,448.00
PERDOCEO ED CORP COM CUSIP: 71363P106	30,100.000	425,546.00	796,747.00
PERMIAN RES CORP CL A CUSIP: 71424F105	148,053.000	2,156,762.71	2,129,002.14
PFIZER INC COM CUSIP: 717081103	64,900.000	1,933,386.04	1,721,797.00
PHILLIPS 66 COM CUSIP: 718546104	11,200.000	1,008,247.13	1,276,016.00
PHINIA INC COM USD0.01 WI CUSIP: 71880K101	17,200.000	485,258.23	828,524.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
PLAYTIKA HLDG CORP COM CUSIP: 72815L107	34,900.000	385,929.89	242,206.00
POLARIS INC CUSIP: 731068102	6,000.000	509,679.10	345,720.00
POOL CORP COM STK CUSIP: 73278L105	2,387.000	829,610.81	813,823.78
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	13,500.000	1,022,378.43	1,269,810.00
PRESTIGE CONSUMER HEALTHCARE INC COM CUSIP: 74112D101	26,401.000	1,282,662.94	2,061,654.09
PROCTER & GAMBLE COM NPV SEDOL: 2704407	3,339.000	512,041.63	559,783.35
PROG HOLDINGS INC COM CUSIP: 74319R101	8,300.000	215,246.90	350,758.00
PULTE GROUP INC CUSIP: 745867101	28,700.000	719,590.52	3,125,430.00
PVH CORP COM USD1 CUSIP: 693656100	9,500.000	670,305.22	1,004,625.00
QUAD / GRAPHICS INC COM CL A COM STK CUSIP: 747301109	41,700.000	674,000.76	290,649.00
QUALCOMM INC COM CUSIP: 747525103	10,800.000	1,415,293.51	1,659,096.00
QUIDELORTHO CORPORATION COM USD0.001 CUSIP: 219798105	9,506.000	1,069,597.67	423,492.30
RADIAN GROUP INC COM CUSIP: 750236101	44,400.000	1,076,557.39	1,408,368.00
RANGE RES CORP COM CUSIP: 75281A109	49,278.000	911,397.95	1,773,022.44
RBB BANCORP COM NPV CUSIP: 74930B105	21,487.000	499,367.18	440,268.63
REGIONAL MGMT CORP COM STK CUSIP: 75902K106	4,900.000	156,463.68	166,502.00
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	48,300.000	802,955.77	1,136,016.00
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	1,800.000	247,348.11	384,534.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
REV GROUP INC COM CUSIP: 749527107	18,700.000	460,581.00	595,969.00
ROCKY BRANDS INC COM STK CUSIP: 774515100	7,500.000	186,243.90	171,000.00
ROGERS CORP COM CUSIP: 775133101	4,686.000	608,089.02	476,144.46
ROPER TECHNOLOGIES INC SEDOL: 2749602	2,025.000	950,250.87	1,052,696.25
ROSS STORES INC COM SEDOL: 2746711	6,215.000	673,600.96	940,143.05
RYDER SYS INC COM CUSIP: 783549108	7,100.000	700,449.50	1,113,706.00
RYERSON HLDG CORP COM STOCK CUSIP: 783754104	14,100.000	499,863.26	260,991.00
S&P GLOBAL INC COM SEDOL: BYV2325	1,601.000	549,656.92	797,346.03
SALLY BEAUTY HLDGS INC COM STK USD0.01 CUSIP: 79546E104	25,400.000	337,285.42	265,430.00
SANMINA CORP COM CUSIP: 801056102	5,200.000	192,037.01	393,484.00
SCANSOURCE INC COM CUSIP: 806037107	7,800.000	312,826.02	370,110.00
SCHLUMBERGER LTD COM COM SEDOL: 2779201	10,814.000	598,750.98	414,608.76
SCHWAB CHARLES CORP COM NEW SEDOL: 2779397	8,327.000	635,277.74	616,281.27
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 CUSIP: 808625107	5,600.000	788,564.00	625,968.00
SCORPIO TANKERS INC COM USD0.01 (POST REV SPLIT) CUSIP: Y7542C130	9,500.000	535,371.27	472,055.00
SERVICENOW INC COM USD0.001 SEDOL: B80NXX8	13,690.000	5,979,013.45	14,513,042.80
SHERWIN-WILLIAMS CO COM SEDOL: 2804211	2,128.000	563,056.84	723,371.04
SHUTTERSTOCK INC COM CUSIP: 825690100	12,600.000	492,508.87	382,410.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SILGAN HLDGS INC COM CUSIP: 827048109	25,964.000	965,217.73	1,351,426.20
SIXTH STR SPECIALTY LENDING INC COM CUSIP: 83012A109	22,100.000	459,371.62	470,730.00
SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102	10,100.000	1,102,511.87	895,668.00
SLR INVT CORP COM STK CUSIP: 83413U100	67,776.000	1,245,689.32	1,095,260.16
SM ENERGY CO COM CUSIP: 78454L100	13,800.000	602,646.00	534,888.00
SNAP-ON INC COM CUSIP: 833034101	5,200.000	989,883.90	1,765,296.00
SNOWFLAKE INC CL A CL A SEDOL: BN134B7	263.000	75,482.53	40,609.83
SONOS INC COM CUSIP: 83570H108	32,870.000	695,516.66	494,364.80
SPECTRUM BRANDS HLDGS INC COM USD0.01 CUSIP: 84790A105	8,700.000	688,362.94	735,063.00
SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100	5,600.000	418,281.53	424,368.00
STATE STR CORP COM CUSIP: 857477103	33,800.000	2,491,984.22	3,317,470.00
STEEL DYNAMICS INC COM CUSIP: 858119100	18,000.000	784,751.66	2,053,260.00
STIFEL FINL CORP COM CUSIP: 860630102	4,600.000	272,215.44	487,968.00
STRYKER CORP SEDOL: 2853688	2,910.000	776,596.00	1,047,745.50
SUPERNUS PHARMACEUTICALS INC COM STK CUSIP: 868459108	49,437.000	1,436,714.28	1,787,641.92
SYLVAMO CORP COM CUSIP: 871332102	23,600.000	1,219,675.10	1,864,872.00
SYNCHRONY FINL COM CUSIP: 87165B103	24,200.000	711,117.00	1,573,000.00
SYNOPSIS INC COM SEDOL: 2867719	3,393.000	1,103,243.95	1,646,826.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SYNOVUS FINL CORP COM NEW COM NEW CUSIP: 87161C501	7,900.000	277,120.94	404,717.00
T-MOBILE US INC COM SEDOL: B94Q9V0	9,313.000	1,379,048.85	2,055,658.49
TAPESTRY INC COM USD0.01 CUSIP: 876030107	10,800.000	342,523.52	705,564.00
TE CONNECTIVITY PLC COM USD0.01 SEDOL: BRC3N84	5,052.000	693,273.56	722,284.44
TEGNA INC COM CUSIP: 87901J105	80,200.000	1,152,487.16	1,466,858.00
TELEDYNE TECHNOLOGIES INC COM CUSIP: 879360105	16,753.000	6,585,757.91	7,775,569.89
TELEFLEX INC COM CUSIP: 879369106	4,253.000	968,162.62	756,948.94
TESLA INC COM USD0.001 SEDOL: B616C79	16,317.000	3,533,669.63	6,589,457.28
TEXAS CAP BANCSHARES INC DEL COM CUSIP: 88224Q107	7,975.000	479,986.44	623,645.00
TEXAS INSTRUMENTS INC COM SEDOL: 2885409	1,525.000	269,475.85	285,952.75
TEXTRON INC COM CUSIP: 883203101	37,500.000	2,530,519.76	2,868,375.00
THE BALDWIN INSURANCE GROUP INC CLASS A COMMON STOCK CUSIP: 05589G102	23,798.000	504,003.90	922,410.48
THE CAMPBELLS COMPANY CUSIP: 134429109	19,400.000	868,536.66	812,472.00
THE CIGNA GROUP CUSIP: 125523100	20,898.000	4,543,694.48	5,770,773.72
THE HARTFORD INSURANCE GROUP INC COM USD0.01 CUSIP: 416515104	20,700.000	1,061,510.03	2,264,580.00
THE ODP CORP COM CUSIP: 88337F105	9,300.000	411,980.11	211,482.00
THERMO FISHER SCIENTIFIC INC COM USD1 SEDOL: 2886907	16,956.000	9,637,157.48	8,821,019.88
TJX COS INC COM NEW SEDOL: 2989301	6,870.000	532,218.65	829,964.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
TKO GROUP HLDGS INC COM CUSIP: 87256C101	14,260.000	867,926.47	2,026,488.60
TOLL BROS INC COM CUSIP: 889478103	7,700.000	562,061.50	969,815.00
TRANSDIGM GROUP INC COM SEDOL: B11FJK3	409.000	340,646.53	518,317.52
TRAVELERS COS INC COM STK CUSIP: 89417E109	25,438.000	4,737,583.72	6,127,759.82
TREEHOUSE FOODS INC COM CUSIP: 89469A104	24,206.000	1,105,707.29	850,356.78
TRI POINTE HOMES INC CUSIP: 87265H109	11,500.000	207,529.62	416,990.00
TRONOX HOLDINGS PLC CUSIP: G9087Q102	96,353.000	1,218,444.06	970,274.71
TRUIST FINL CORP COM CUSIP: 89832Q109	148,700.000	5,923,976.75	6,450,606.00
UGI CORP NEW COM CUSIP: 902681105	20,600.000	623,727.36	581,538.00
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP: 910047109	23,000.000	1,365,180.33	2,233,300.00
UNITED CMNTY BK BLAIRSVILLE GA COM CUSIP: 90984P303	30,827.000	981,531.82	996,020.37
UNITED THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	4,700.000	969,536.87	1,658,348.00
UNITEDHEALTH GROUP INC COM SEDOL: 2917766	12,273.000	5,245,206.64	6,208,419.78
UNIVERSAL INS HLDGS INC COM CUSIP: 91359V107	12,600.000	285,389.60	265,356.00
UNUM GROUP CUSIP: 91529Y106	41,100.000	1,666,569.19	3,001,533.00
UNVL HEALTH SERVICES INC CL B COM CUSIP: 913903100	8,600.000	1,136,974.58	1,543,012.00
UPBOUND GRP INC COM USD0.01 CUSIP: 76009N100	15,400.000	503,178.16	449,218.00
US BANCORP CUSIP: 902973304	127,100.000	5,814,231.82	6,079,193.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
VAL NATL BANCORP COM CUSIP: 919794107	26,500.000	318,674.23	240,090.00
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100	11,200.000	1,012,340.73	1,373,008.00
VERALTO CORP COM SEDOL: BPGMZQ5	1,406.000	127,832.76	143,201.10
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	64,400.000	3,418,100.29	2,575,356.00
VIATRIS INC CUSIP: 92556V106	58,600.000	607,369.70	729,570.00
VICTORY CAP HLDGS INC DEL CL A CL A CUSIP: 92645B103	30,000.000	1,006,637.89	1,963,800.00
VISA INC COM CL A STK SEDOL: B2PZN04	54,382.000	9,981,244.32	17,186,887.28
VISTRA CORP COM USD0.01 CUSIP: 92840M102	3,900.000	68,216.51	537,693.00
VITESSE ENERGY INC COM CUSIP: 92852X103	2,448.000	30,337.34	61,200.00
VONTIER CORP COM USD0.0001 WI CUSIP: 928881101	10,200.000	321,824.97	371,994.00
VOYA FINL INC COM CUSIP: 929089100	26,696.000	1,516,769.36	1,837,485.68
WABASH NATL CORP COM CUSIP: 929566107	21,300.000	497,725.65	364,869.00
WABTEC CORP COM CUSIP: 929740108	4,377.000	353,602.21	829,835.43
WALGREENS BOOTS ALLIANCE INC COM CUSIP: 931427108	21,400.000	1,503,630.18	199,662.00
WALT DISNEY CO CUSIP: 254687106	55,293.000	6,209,137.89	6,156,875.55
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	49,300.000	2,176,682.40	3,462,832.00
WESTERN UNION CO CUSIP: 959802109	68,200.000	1,028,091.08	722,920.00
WHIRLPOOL CORP COM CUSIP: 963320106	10,600.000	1,718,131.58	1,213,488.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WILLSCOT HOLDINGS CORPORATION COM CUSIP: 971378104	27,556.000	661,044.75	921,748.20
WINNEBAGO INDS INC COM CUSIP: 974637100	5,300.000	330,994.78	253,234.00
WOLVERINE WORLD WIDE INC COM CUSIP: 978097103	67,516.000	1,396,586.00	1,498,855.20
WORKDAY INC CL A COM USD0.001 CUSIP: 98138H101	22,122.000	5,012,886.28	5,708,139.66
WORLD KINECT CORPORATION COM USD0.01 CUSIP: 981475106	22,600.000	693,388.46	621,726.00
WSFS FINANCIAL CORP COM CUSIP: 929328102	12,218.000	502,832.53	649,142.34
XEROX HLDGS CORP COM NEW COM NEW CUSIP: 98421M106	55,200.000	1,414,690.30	465,336.00
ZIONS BANCORPORATION N A CUSIP: 989701107	23,700.000	1,043,649.99	1,285,725.00
ZOETIS INC COM USD0.01 CL 'A' SEDOL: B95WG16	43,665.000	6,493,700.24	7,114,338.45
1 800 FLOWERS COM INC CL A COM STK CUSIP: 68243Q106	63,398.000	723,346.05	517,961.66
5TH 3RD BANCORP COM CUSIP: 316773100	18,000.000	466,822.21	761,040.00
Total United States - USD		753,503,866.67	981,966,352.20
Total Corporate Stock - Common		959,929,269.25	1,221,736,572.76
Other Loans			
United States - USD			
LIBERTY TIRE RECYCLING FLTG RT 0% DUE 12-31-2049 CUSIP: BLC14J176	0.300	0.30	0.30
Total United States - USD		0.30	0.30
Total Other Loans		0.30	0.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
International Region - USD			
MFB NT COLLECTIVE EAFE INDEX FUND-NON LENDING CUSIP: 658991526	1,653,856.670	568,560,461.77	730,447,298.44
Total International Region - USD		568,560,461.77	730,447,298.44
United States - USD			
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	127,381.370	1,916,972,483.94	2,887,443,190.27
MFO ALLSPRING EMERGING MARKETS EQUITY CIT G1 CUSIP: 94988K229	27,939,056.480	279,951,161.64	326,669,036.18
MFO ARISTOTLE INTERNATIONAL EQUITY COLLECTIVE TRUST CLASS O 04044U85-2509 CUSIP: 04044U855	13,435,219.970	177,654,006.78	205,021,456.74
MFO COLUMBIA TRUST EMERGING MARKETS EQUITY FUND FOUNDERS CLASS CUSIP: 03078M755	20,883,662.100	153,658,772.52	163,936,747.49
MFO JOHN HANCOCK CORE PLUS FIXED INCOME TRUST - CLASS P2 CUSIP: 47805J205	46,670,877.024	456,140,226.21	446,173,584.35
MFO JPMCB DIVERSIFIED COMMERCIAL PROPERTY INVESTMENT CLASS CUSIP: 20260J606	12,903,673.330	287,256,738.14	328,398,486.25
MFO LOOMIS SAYLES SMALL/MID CAP GROWTH TRUST - CLASS B CUSIP: 54350Y843	6,303,954.450	153,179,267.56	170,080,691.06
MFO PRU CORE PLUS BOND FD CUSIP: 74443K196	2,396,108.910	449,719,156.64	446,059,634.69
NT COLLECTIVE EXTENDED EQUITY INDEX FD -NONLENDING CUSIP: 193999125	454,594.160	176,233,410.03	266,658,569.94
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	43,694,843.760	43,694,843.76	43,694,843.76
NT COLLECTIVE 1-10YR TIPS INX CUSIP: 66586U775	1,848,975.340	222,909,993.68	236,188,109.93
Total United States - USD		4,317,370,060.90	5,520,324,350.66
Total Value of Interest in Common/Collective Trusts		4,885,930,522.67	6,250,771,649.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO DODGE & COX FDS INTERNATIONAL STOCK FUND CLASS X CUSIP: 256206707	3,213,913.670	139,850,278.71	160,374,292.13
Total Emerging Markets Region - USD		139,850,278.71	160,374,292.13
United States - USD			
MFO LOOMIS SAYLES MULTISECTOR MULTISECTOR FULL DISCRETION TRUST CUSIP: 543497697	4,912,479.040	133,033,583.95	132,587,809.29
MFO SCHRODER COLLECTIVE INVT TR INTL MULTI-CAP VALUE TR CL 3 80808J88-2132 CUSIP: 80808J880	21,154,130.900	314,297,213.33	338,043,011.78
MFO STATE STR GLOBAL ADVISORS TR CO INV REALAEEST NON-LENDING SER FD CL K CUSIP: 857480214	14,362,476.120	168,897,309.02	163,258,266.06
Total United States - USD		616,228,106.30	633,889,087.13
Total Value of Interest in Registered Investment Com		756,078,385.01	794,263,379.26
<i>Other</i>			
United Kingdom - GBP			
SEGRO PLC ORD GBP0.10 SEDOL: B5ZN1N8	154,917.000	1,939,554.50	1,360,454.64
Total United Kingdom - GBP		1,939,554.50	1,360,454.64
United States - USD			
AMERICAN ASSETS TR INC COM CUSIP: 024013104	24,000.000	581,599.42	630,240.00
AMERICOLD RLTY TR INC COM CUSIP: 03064D108	29,094.000	691,444.36	622,611.60
ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT) CUSIP: 035710839	14,675.000	659,592.17	268,552.50
APPLE HOSPITALITY REIT INC COM NEW COM NEW CUSIP: 03784Y200	26,300.000	393,113.18	403,705.00
ARBOR RLTY TR INC COM CUSIP: 038923108	34,300.000	335,729.21	475,055.00
BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP: 105368203	41,600.000	627,794.20	232,960.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
BRIXMOR PPTY GROUP INC COM CUSIP: 11120U105	13,500.000	238,351.38	375,840.00
BXP INC CUSIP: 101121101	7,487.000	606,092.00	556,733.32
CITY OFFICE REIT INC COM CUSIP: 178587101	43,400.000	552,570.46	239,568.00
COUSINS PPTYS INC CUSIP: 222795502	19,600.000	447,310.05	600,544.00
EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP: 26884U109	16,400.000	613,703.23	726,192.00
EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	79,893.000	5,111,119.14	5,733,121.68
HEALTHPEAK OP LLC CUSIP: 42250P103	31,167.000	677,043.86	631,755.09
HIGHWOODS PPTYS INC COM CUSIP: 431284108	11,900.000	409,544.82	363,902.00
HOST HOTELS & RESORTS INC REIT CUSIP: 44107P104	122,400.000	2,167,869.80	2,144,448.00
INNOVATIVE INDL PPTYS INC CUSIP: 45781V101	2,700.000	252,193.54	179,928.00
JBG SMITH PROPERTIES COM USD0.01 WI CUSIP: 46590V100	51,497.000	1,422,307.35	791,508.89
KITE RLTY GROUP TR COM NEW COM NEW CUSIP: 49803T300	23,800.000	498,967.00	600,712.00
OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100	24,200.000	786,848.25	915,970.00
PIEDMONT OFFICE REALTY TRU-A CUSIP: 720190206	33,900.000	708,479.98	310,185.00
RITHM CAPITAL CORP CUSIP: 64828T201	46,800.000	691,841.23	506,844.00
SABRA HEALTH CARE REIT INC COM CUSIP: 78573L106	25,300.000	411,306.60	438,196.00
SAFEHOLD INC NEW COM CUSIP: 78646V107	9,225.000	438,084.55	170,478.00
SERVICE PROPERTIES TRUST COM SH BEN INT CUSIP: 81761L102	42,000.000	1,027,459.42	106,680.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
STAG INDL INC COM CUSIP: 85254J102	26,238.000	877,608.65	887,369.16
SYNTHETIC GIC NATIONWIDE LIFE INS CO CONTRACT #STA_KRG_IP_0416 CUSIP: 999502BH9	33,173,867.720	33,173,867.72	33,173,867.72
SYNTHETIC GIC PACIFIC LIFE INS CONTRACT #G-27296.01.001 CUSIP: 999502BK2	167,129,486.560	167,129,486.56	167,129,486.56
SYNTHETIC GIC PRUDENTIAL LIFE INS CONTRACT #GA-63146 CUSIP: 999502BJ5	115,749,090.400	115,749,090.40	115,749,090.40
SYNTHETIC GIC RGA CONTRACT #RGA00056 CUSIP: 999502BE6	147,584,233.430	147,584,233.43	147,584,233.43
SYNTHETIC GIC TRANSAMERICA PREMIER LIFE INS CONTRACT #MDA01048TR CUSIP: 999502BF3	256,746,763.730	256,746,763.73	256,746,763.73
SYNTHETIC GIC VOYA CONTRACT #MCA-60490 CUSIP: 999502FH5	247,825,847.740	247,825,847.74	247,825,847.74
TRUST/CUSTODY EXPENSE ACCRUAL	0.000	0.00	0.00
UNITI GROUP INC COM CUSIP: 91325V108	174,200.000	1,774,770.31	958,100.00
Total United States - USD		991,212,033.74	988,080,488.82
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		993,151,588.24	989,440,943.46

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Euro	0.000	-232,799.37	-232,408.27
Pending trade purchases: United States dollar	0.000	-2,583,716.40	-2,583,716.40
Total - all currencies		-2,816,515.77	-2,816,124.67
Total Other Liabilities		-2,816,515.77	-2,816,124.67
<i>Payable Other</i>			
United States - USD			
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 994996916	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		7,601,659,964.46	9,262,389,327.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	-419,801.370	-419,801.37	-419,801.37
Total - all currencies		-419,801.37	-419,801.37
Total Non-Interest Bearing Cash - USD		-419,801.37	-419,801.37

*Value of Interest in Common/Collective Trusts***United States - USD**

MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND-NON LENDING CUSIP: COB9989C3	849,297.410	126,488,800.67	127,572,963.96
MFO BLACKROCK MSCI ACWI IMI INDEX NL FUND M CUSIP: 09257T206	23,535,419.920	247,956,274.47	685,137,255.75
NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX CUSIP: IUY995645	46,102.340	15,264,448.42	15,028,025.87
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	757,225.130	757,225.13	757,225.13
Total United States - USD		390,466,748.69	828,495,470.71
Total Value of Interest in Common/Collective Trusts		390,466,748.69	828,495,470.71

*Value of Interest in Master Trusts***United States - USD**

MFO KROGER COMM PROP UNIT V CUSIP: 2SM999G17	25,946,631.090	317,437,642.13	327,649,127.54
MFO KROGER CORE BOND UNIT AA CUSIP: 2SM999K87	37,663,115.650	415,831,365.09	446,059,645.21
MFO KROGER CORE BOND UNIT AB CUSIP: 2SM999K95	38,796,059.810	422,485,181.17	446,173,581.48
MFO KROGER CORE INFRA UNTI Z CUSIP: 2SM999H65	10,776,031.510	131,163,965.69	163,258,267.48
MFO KROGER EMERGING MARKETS UNIT C CUSIP: 735999J70	33,669,697.900	445,062,568.73	489,794,408.47
MFO KROGER FIXED INCOME UNIT B CUSIP: 735999Z98	993,164,894.360	993,164,894.29	993,164,894.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Master Trusts</i>			
United States - USD			
MFO KROGER HIGH YIELD UNIT I CUSIP: 735999X17	10,229,646.940	117,124,732.23	133,080,034.46
MFO KROGER INT'L DEVELOPED UNIT M CUSIP: 735999J21	41,317,653.200	507,743,033.32	700,174,859.55
MFO KROGER NON US EQUITY UNIT Y CUSIP: 6UY999U19	67,989,151.040	743,734,544.84	954,810,129.91
MFO KROGER SMID FUND UNIT AC CUSIP: 1UU999E57	13,095,127.160	177,839,197.30	266,658,575.53
MFO KROGER TIP UNIT N CUSIP: 735999X25	18,209,692.990	219,558,966.07	236,188,112.74
MFO KROGER US LARGE CAP UNIT S CUSIP: 735999D27	91,424,360.470	1,943,926,632.27	2,760,244,704.56
MFO KROGER US LARGE CAP UNIT X CUSIP: 16S999850	38,477,817.480	501,872,506.93	920,023,623.99
MFO US SMID CAP UNIT W CUSIP: 10S999655	25,094,191.000	291,257,998.73	423,634,812.50
Total United States - USD		7,228,203,228.79	9,260,914,777.78
Total Value of Interest in Master Trusts		7,228,203,228.79	9,260,914,777.78
<i>Other</i>			
United States - USD			
&&&KROGER LOAN ASSET CUSIP: 000877001	142,816,695.060	142,816,695.06	142,816,695.06
TRUST/CUSTODY EXPENSE ACCRUAL	0.000	0.00	0.00
Total United States - USD		142,816,695.06	142,816,695.06
Total Other		142,816,695.06	142,816,695.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-2,170,107.01	-2,170,107.01
Total - all currencies		-2,170,107.01	-2,170,107.01
Total Other Liabilities		-2,170,107.01	-2,170,107.01
<i>Payable Other</i>			
United States - USD			
CONSULTING FEE 6068152 CUSIP: 000176420	0.000	0.00	0.00
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 994996916	0.000	0.00	0.00
TRUSTEE/CUST CUSIP: 9999199C9	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		7,758,896,764.16	10,229,637,035.17

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	381.630	433.92	381.63
EUR - Euro	38,404.480	39,772.22	38,404.48
GBP - British pound sterling	55,884.410	57,047.02	55,884.41
USD - United States dollar	670,187.090	670,187.09	670,187.09
Total - all currencies		767,440.25	764,857.61
Total Non-Interest Bearing Cash - USD		767,440.25	764,857.61
Receivables - Other - USD			
United States dollar	0.000	-15,284.37	-15,284.37
Pending foreign exchange purchases: United States dollar	0.000	179,117.95	179,117.95
Total - all currencies		163,833.58	163,833.58
Total Receivables - Other - USD		163,833.58	163,833.58
U.S. Government Securities			
United States - USD			
FANNIE MAE FN BU6891 2.5% 03-01-2052 CUSIP: 3140M8UR8	787,987.920	721,870.83	646,802.06
FANNIE MAE POOL FN BV5583 4.00% 4% 05-01-2052 CUSIP: 3140MKFZ0	1,836,679.620	1,719,663.04	1,681,927.28
FANNIE MAE 9/1/2051 2.5% 09-01-2051 CUSIP: 3140LV4L0	807,462.300	842,662.63	666,686.54
FED HOME LN MTG 3% DUE 08-01-2050 CUSIP: 3133A8WX1	81,210.480	84,395.46	69,772.44
FEDERAL HOME LN MTG CORP FHLMC #G6-1030 4.5% 03-01-2047 CUSIP: 31335BEB8	381,077.580	409,062.95	366,517.28
FEDERAL HOME LN MTG CORP GOLD POOL #A80718 5.5% 08-01-2038 CUSIP: 312926YP7	29,942.590	32,777.78	30,077.59
FEDERAL HOME LN MTG CORP POOL #A77955 5.5% 05-01-2038 BEO CUSIP: 3128LBZU5	97,530.710	107,527.63	98,434.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #C91402 4%10-01-2031 BEO CUSIP: 3128P7RX3	170,190.520	178,859.60	166,566.61
FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052 SEDOL: BQWP5N2	35,400,256.370	34,122,528.37	32,411,523.53
FEDERAL HOME LN MTG CORP POOL #G01749 5.5% 01-01-2035 BEO CUSIP: 31283H5J0	76,181.990	82,800.30	76,878.68
FEDERAL HOME LN MTG CORP POOL #G02385 6%11-01-2036 BEO CUSIP: 3128LXUJ7	38,347.350	42,403.74	39,100.91
FEDERAL HOME LN MTG CORP POOL #G03265 6.0% 08-01-2037 CUSIP: 3128M46A6	12,277.900	13,576.67	12,710.91
FEDERAL HOME LN MTG CORP POOL #G07784 4%07-01-2044 BEO CUSIP: 3128M96V9	142,409.030	153,979.77	133,783.12
FEDERAL HOME LN MTG CORP POOL #G07857 4.5% 04-01-2040 BEO CUSIP: 3128MAB24	119,149.440	129,221.29	115,633.24
FEDERAL HOME LN MTG CORP POOL #G07904 4%03-01-2037 BEO CUSIP: 3128MADH9	876,211.940	940,284.92	828,389.34
FEDERAL HOME LN MTG CORP POOL #G08732 3%11-01-2046 BEO SEDOL: BYMPYP3	661,097.230	653,453.29	573,517.83
FEDERAL HOME LN MTG CORP POOL #G08737 3%12-01-2046 BEO CUSIP: 3128MJZB9	94,499.840	93,407.16	81,802.89
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BEO CUSIP: 3128MJZF0	2,949,251.030	2,932,661.48	2,558,545.08
FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO SEDOL: BN4NX73	425,843.630	423,448.25	369,998.05
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO SEDOL: BD93R65	8,444.250	8,346.60	7,323.83
FEDERAL HOME LN MTG CORP POOL #G08800 3.5% 02-01-2048 BEO CUSIP: 3128MJ3J7	287,425.570	284,281.84	258,208.93
FEDERAL HOME LN MTG CORP POOL #G08813 3.5% 05-01-2048 BEO CUSIP: 3128MJ3X6	138,244.680	136,732.65	124,192.34
FEDERAL HOME LN MTG CORP POOL #G08823 3.5% 07-01-2048 BEO CUSIP: 3128MJ4H0	824,204.600	828,533.43	740,415.35
FEDERAL HOME LN MTG CORP POOL #G08841 3.5% 10-01-2048 BEO CUSIP: 3128MJ5B2	832,742.000	825,195.27	748,080.14
FEDERAL HOME LN MTG CORP POOL #G30689 4.5% 07-01-2032 BEO CUSIP: 3128CUXS0	204,834.960	223,654.18	203,611.03

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G60034 4.5% 02-01-2045 BEO CUSIP: 31335ABB3	131,421.550	142,633.45	125,225.47
FEDERAL HOME LN MTG CORP POOL #G60153 4.5% 10-01-2044 BEO CUSIP: 31335AE20	335,953.530	364,535.83	322,478.91
FEDERAL HOME LN MTG CORP POOL #G60920 4.5% 04-01-2046 BEO CUSIP: 31335BAV8	407,324.790	439,178.87	391,764.20
FEDERAL HOME LN MTG CORP POOL #G61060 4.5% 06-01-2047 BEO CUSIP: 31335BE93	965,393.790	1,037,270.37	926,503.36
FEDERAL HOME LN MTG CORP POOL #H09212 5.5% 05-01-2038 BEO CUSIP: 3128UNGV8	19,831.010	21,082.84	19,924.88
FEDERAL HOME LN MTG CORP POOL #J12438 4.5% 06-01-2025 BEO CUSIP: 3128PRV71	2,579.580	2,721.46	2,578.92
FEDERAL HOME LN MTG CORP POOL #QD4052 2.5% DUE 01-01-2052 REG CUSIP: 3133B1QD6	930,841.860	953,676.57	765,852.98
FEDERAL HOME LN MTG CORP POOL #Q28562 4.5% 09-01-2044 BEO CUSIP: 3132M9FB5	178,920.110	194,240.14	172,083.37
FEDERAL HOME LN MTG CORP POOL #Q54557 3.5% 03-01-2048 BEO CUSIP: 3132XXB32	186,689.720	184,647.80	167,714.68
FEDERAL HOME LN MTG CORP POOL #Q54900 3.5% 03-01-2048 BEO CUSIP: 3132XXNS4	193,204.530	191,091.40	173,565.75
FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042 CUSIP: 3133KYWE5	642,596.590	559,017.17	532,594.72
FEDERAL HOME LN MTG CORP POOL #RB5110 1.5% DUE 04-01-2041 CUSIP: 3133KYVB2	599,571.980	498,534.74	478,363.38
FEDERAL HOME LN MTG CORP POOL #RB5114 2.0% DUE 05-01-2041 SEDOL: BL9ZH12	72,890.430	61,717.70	60,810.42
FEDERAL HOME LN MTG CORP POOL #SC-0150 2% DUE 07-01-2041 REG CUSIP: 3132D9EX8	245,387.480	248,799.89	204,604.62
FEDERAL HOME LN MTG CORP POOL #SC0093 2.0% 10-01-2040 CUSIP: 3132D9C69	385,338.070	329,614.58	321,678.44
FEDERAL HOME LN MTG CORP POOL #SD2107 3.5% 12-01-2052 CUSIP: 3132DPKU1	1,241,278.770	1,110,459.63	1,099,571.59
FEDERAL HOME LN MTG CORP POOL #SD3663 5.5% 08-01-2053 BEO CUSIP: 3132E0B84	1,677,680.870	1,644,127.25	1,661,475.40
FEDERAL HOME LN MTG CORP POOL #SD3704 6%08-01-2053 BEO CUSIP: 3132E0DH2	1,239,656.630	1,206,534.55	1,255,105.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #SD3722 5%05-01-2053 BEO CUSIP: 3132E0D33	252,193.040	235,997.54	244,852.83
FEDERAL HOME LN MTG CORP POOL #SD3838 6%10-01-2053 BEO CUSIP: 3132E0HP0	884,238.810	873,600.32	896,075.19
FEDERAL HOME LN MTG CORP POOL #SD7526 2.5% DUE 10-01-2050 BEO CUSIP: 3132DVLFO	3,455,806.670	3,619,417.51	2,863,564.76
FEDERAL HOME LN MTG CORP POOL #SD7555 3%08-01-2052 BEO CUSIP: 3132DVMC6	2,037,955.690	1,794,674.73	1,755,150.51
FEDERAL HOME LN MTG CORP POOL #SD8408 5.5% 03-01-2054 CUSIP: 3132DWKV4	5,536,615.080	5,475,625.80	5,464,118.92
FEDERAL HOME LN MTG CORP POOL #WN2407 4.38% 05-01-2028 CUSIP: 3132XGU95	620,000.000	597,331.25	612,619.61
FEDERAL HOME LN MTG CORP POOL #WN2427 4.17% 04-01-2028 CUSIP: 3132XGVV5	180,000.000	171,548.44	177,005.83
FEDERAL HOME LN MTG CORP POOL #ZA2489 3.5% 01-01-2038 BEO CUSIP: 31329KXS8	38,036.760	40,889.55	35,623.60
FEDERAL HOME LN MTG CORP POOL #ZI8701 6%04-01-2039 BEO CUSIP: 3131WMU20	54,045.190	59,779.02	55,480.64
FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52	80,070.550	87,026.67	74,833.15
FEDERAL HOME LN MTG CORP POOL #841076 3.009% 11-01-2048 BEO CUSIP: 31288QFR6	301,673.810	313,552.22	290,586.55
FEDERAL HOME LN MTG CORP POOL #841077 3.047% 11-01-2047 BEO CUSIP: 31288QFS4	95,369.330	99,198.98	96,252.76
FEDERAL HOME LN MTG CORP POOL #841081 3.107% 02-01-2050 BEO CUSIP: 31288QFW5	196,273.840	203,327.41	193,047.13
FEDERAL HOME LN MTG CORP POOL #841603 4.644% 08-01-2053 CUSIP: 31288QX88	2,185,687.540	2,064,108.65	2,120,612.67
FEDERAL HOME LN MTG CORP POOL #841703 ADJ RT 12-01-2050 CUSIP: 31288Q3L2	89,122.880	82,188.02	82,987.70
FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047 SEDOL: BG5KLZ8	371,293.650	368,160.88	333,564.04
FEDERAL HOME LN MTG CORP REMIC SER 4042 CL EB 6.5 08-15-2039 CUSIP: 3137APRB8	18,072.870	20,727.31	18,945.74
FEDERAL HOME LN MTG CORP T-48 CL 1A FLTGR 07-25-2033 CUSIP: 31392UZ56	47,109.290	51,106.11	44,472.19

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP 6.5% 01-01-2053 CUSIP: 3133BUNF0	69,138.270	71,012.57	71,270.56
FEDERAL HOME LN MTG CORP 6% 12-01-2052 CUSIP: 3132DPRD2	163,204.680	168,304.83	165,338.50
FEDERAL HOME LOAN BANKS 2.5% 11-01-2050 CUSIP: 3132DVLK9	1,878,893.870	1,994,563.27	1,555,439.40
FEDERAL HOME LOAN MORTGAGE CORP SER 3944CL LM 3% 10-15-2026 CUSIP: 3137AFX31	475,310.650	496,922.43	468,645.56
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 07-01-2041 CUSIP: 3133KYVJ5	458,115.150	380,915.59	367,080.53
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 11-01-2040 CUSIP: 3133KYUH0	403,370.600	338,957.36	322,151.66
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 04-01-2042 CUSIP: 3133KYWP0	81,685.890	71,117.77	69,308.97
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 07-01-2041 CUSIP: 3133KYVL0	3,270,483.400	3,408,183.90	2,794,837.15
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 10-01-2040 CUSIP: 3132D9CY8	2,155,450.150	2,285,113.93	1,856,723.92
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 10-01-2040 CUSIP: 3132D9CW2	840,774.600	905,409.12	725,821.67
FEDERAL HOME LOAN MORTGAGE CORP 2% 03-01-2041 CUSIP: 3133KYU64	207,074.710	169,315.91	172,802.44
FEDERAL HOME LOAN MORTGAGE CORP 2% 07-01-2041 CUSIP: 3132D9E91	359,718.060	307,587.03	300,140.96
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2041 CUSIP: 3133KYVN6	150,147.020	126,733.48	125,122.28
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2042 CUSIP: 3132D9QL1	365,330.000	300,483.93	304,681.45
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2040 CUSIP: 3133KYT41	55,557.820	47,493.25	46,382.49
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3133KYVS5	376,134.900	387,095.70	313,269.44
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3132D9F58	73,089.540	62,497.27	60,976.30
FEDERAL HOME LOAN MORTGAGE CORP 2% 12-01-2041 CUSIP: 3133KYV71	77,873.820	66,655.12	64,677.10

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U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 3.5% 07-01-2052 CUSIP: 3132DNN74	2,903,011.020	2,831,342.92	2,589,985.12
FEDERAL HOME LOAN MORTGAGE CORP 3% 11-01-2049 CUSIP: 3132DN3X9	898,004.300	796,698.20	776,109.60
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 06-01-2052 CUSIP: 3132DNMN0	81,794.450	80,401.39	77,034.83
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052 SEDOL: BMHWHJ0	25,997,168.450	24,906,506.00	24,492,961.36
FEDERAL HOME LOAN MORTGAGE CORP 4% 08-01-2051 CUSIP: 3132DNM83	154,166.120	153,732.52	142,864.45
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 10-01-2052 CUSIP: 3132DPAU2	170,584.540	172,197.10	169,535.24
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2052 CUSIP: 3132DNNT6	455,393.540	449,203.04	440,723.43
FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2052 CUSIP: 3132DNY31	651,956.750	639,325.09	637,501.60
FEDERAL HOME LOAN MORTGAGE CORP 6% 02-01-2054 CUSIP: 3132DWKP7	4,630,197.590	4,649,731.23	4,655,030.31
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052 CUSIP: 3140QMZD9	892,331.620	832,656.94	734,777.60
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 04-01-2051 CUSIP: 3140L5GE0	64,004.970	66,195.17	53,482.05
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 09-01-2051 CUSIP: 3133ARH40	73,712.210	76,983.17	61,071.29
FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051 SEDOL: BN7R576	762,507.280	621,294.51	597,168.81
FEDERAL NATIONAL MORTGAGE ASSOC 2% 08-01-2050 CUSIP: 3140QEML3	3,084,150.950	3,194,987.60	2,434,058.96
FEDERAL NATIONAL MORTGAGE ASSOC 3% 07-01-2051 CUSIP: 3140QLH33	48,791.640	50,705.18	41,661.97
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 03-01-2053 CUSIP: 3140QRRN5	632,291.140	617,471.81	595,797.81
FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 10-01-2052 CUSIP: 3140N5G99	963,018.190	974,566.88	955,712.71
FEDERAL NATIONAL MORTGAGE ASSOC 6.5% 01-01-2053 CUSIP: 3140QRDB6	228,408.490	236,866.74	236,060.42

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<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL NATIONAL MORTGAGE ASSOC 6.5% 09-01-2053 CUSIP: 3140QS5H0	1,147,657.110	1,138,691.04	1,174,543.74
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2551 3.5% 10-01-2042 BEO CUSIP: 3138EJZR2	142,969.170	146,632.79	130,219.37
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3598 6% 07-01-2039 BEO CUSIP: 3138EK7L3	205,426.350	227,509.68	211,892.71
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4165 4.5% 01-01-2031 BEO CUSIP: 3138ELTX1	177,811.280	190,258.06	175,906.61
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4452 4% 11-01-2043 BEO CUSIP: 3138EL5N9	178,118.840	186,829.96	167,110.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4577 4.5% 01-01-2034 BEO CUSIP: 3138EMCP4	210,498.660	226,154.50	208,195.75
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5376 4% 05-01-2044 BEO SEDOL: BN79QS0	14,791.010	15,710.85	13,867.76
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5441 4.5% 09-01-2041 BEO CUSIP: 3138ENBK4	181,083.770	196,956.88	173,714.63
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5861 4.5% 01-01-2031 CUSIP: 3138ENQP7	439,562.120	478,710.63	434,963.41
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6300 4% 05-01-2034 BEO CUSIP: 3138EPAA2	242,164.620	261,121.60	234,734.72
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6389 4% 01-01-2045 BEO CUSIP: 3138EPC36	398,200.440	431,674.18	372,341.78
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6938 5.5% 04-01-2030 BEO CUSIP: 3138EPV84	2,952.220	3,284.35	2,983.21
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7049 4.5% 02-01-2045 BEO CUSIP: 3138EPZP2	189,243.660	206,290.38	181,772.60
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7090 7.112% 10-01-2037 BEO CUSIP: 3138EP2Y9	97,024.200	102,557.61	100,759.55
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7205 3.5% 12-01-2029 BEO CUSIP: 3138EQAF9	206,232.880	217,317.88	201,875.32
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7579 5.5% 02-01-2042 BEO CUSIP: 3138EQM58	117,206.950	130,392.71	117,958.08
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9128 4.5% 02-01-2046 BEO CUSIP: 3138EREA4	550,198.890	604,015.23	531,380.88
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9781 4.5% 02-01-2046 BEO CUSIP: 3138ER2P4	274,669.670	296,063.87	265,260.45

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U.S. Government Securities			
United States - USD			
FHLMC GOLD A69050 5.5 12-01-2037 CUSIP: 3128L1BT6	26,240.350	25,405.48	26,411.97
FHLMC GOLD G08372 4.5 11-01-2039 CUSIP: 3128MJMW7	32,558.710	34,855.65	31,597.20
FHLMC GOLD G08793 4 12-01-2047 SEDOL: BFNC3P3	98,659.280	95,298.70	91,579.67
FHLMC GOLD Q43876 3 10-01-2046 CUSIP: 3132WHJW6	8,597,510.510	7,894,596.86	7,458,562.96
FHLMC GOLD Q44452 3 11-01-2046 CUSIP: 3132WH5N1	668,500.410	660,770.88	579,680.21
FHLMC GOLD Q44552 3.0% DUE 11-01-2046 CUSIP: 3132WJBW0	568,554.330	561,980.41	493,231.51
FHLMC GOLD Q44660 3.0% DUE 11-01-2046 CUSIP: 3132WJFA4	76,183.410	75,302.53	66,089.38
FHLMC GOLD Q45061 3.0% DUE 12-01-2046 CUSIP: 3132WJTT8	116,275.070	114,930.64	101,427.79
FHLMC GOLD Q45532 3.0% DUE 01-01-2047 CUSIP: 3132WKEE4	76,808.160	75,920.06	66,617.43
FHLMC GOLD V83224 3.5% 06-01-2047 CUSIP: 3132L8SM0	124,677.830	129,489.60	112,287.48
FHLMC GOLD 3% MBS 01/01/2047 USD'Q4-5735' Q45735 3 01-01-2047 CUSIP: 3132WKLR7	35,273.060	34,865.17	30,592.75
FHLMC MULTICLASS SER 3147 CL YG 5.5 04-15-2026 CUSIP: 31396NM45	94,421.560	102,388.38	94,295.68
FHLMC MULTICLASS SER 3303 CL AC 6 04-15-2037 CUSIP: 31397GM31	61,834.320	66,703.78	64,335.21
FHLMC MULTICLASS SER 4091 CL KC 3 08-15-2040 CUSIP: 3137ATEW8	447,906.210	468,131.99	441,182.42
FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG CUSIP: 3137H7G72	100,000.000	100,968.75	88,038.85
FHLMC MULTICLASS SR K506 CL A2 4.65% 08-25-2028 CUSIP: 3137HAMH6	700,000.000	689,644.90	698,300.40
FHLMC MULTICLASS SR 4422 CL GV 3.0% 11-15-2036 CUSIP: 3137BFJJ1	456,548.990	460,971.82	453,869.96
FHLMC MULTICLASS SR 5222 CL A 3.5% 05-25-2035 CUSIP: 3137H7AQ6	952,939.340	967,233.45	923,022.10

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U.S. Government Securities			
United States - USD			
FHLMC MULTICLASS TRANCHE 00331 0.0% DUE 12-31-2049 REG CUSIP: 3137FYPU4	1,041,665.380	1,048,989.59	953,451.43
FHLMC MULTICLASS TRANCHE 00626 2.864 10-25-2026 CUSIP: 3137F1G36	277,164.340	282,692.36	272,671.84
FHLMC POOL #G60855 4.5 12-01-2045 CUSIP: 31335A5Q7	304,566.720	326,885.73	292,931.45
FHLMC POOL #RA-9081 6.5% 05-01-2053 CUSIP: 3133KRCS1	81,294.870	84,486.33	83,973.95
FHLMC POOL #RA1860 3.0% DUE 12-01-2049 REG CUSIP: 3133KHB54	16,467.730	17,113.58	14,172.21
FHLMC POOL #RA2859 2.5 06-01-2050 CUSIP: 3133KJE81	3,838,340.590	4,013,165.03	3,177,584.15
FHLMC POOL #SC-0078 2.5% DUE 10-01-2040 REG CUSIP: 3132D9CP7	6,783,933.740	7,182,489.87	5,856,358.88
FHLMC POOL #SC0092 2.5% DUE 08-01-2040 REG CUSIP: 3132D9C51	3,365,040.610	3,596,428.59	2,952,895.38
FHLMC POOL #SD2879 3.0% 08-01-2052 CUSIP: 3132DQFU5	86,148.550	76,874.13	74,162.56
FHLMC POOL #SD3493 2.5% 05-01-2052 SEDOL: BQ721S5	456,732.160	369,524.86	375,829.35
FHLMC POOL #SD5179 5.0% 12-01-2044 CUSIP: 3132DSXG2	92,180.110	92,417.77	92,049.78
FHLMC POOL #0206 2.0% 11-01-2041 CUSIP: 3132D9GP3	221,625.700	189,507.29	185,577.38
FHLMC POOL #2B3805 ADJ RT 02-01-2045 CUSIP: 31326JGN4	147,261.360	153,220.83	151,489.13
FHLMC POOL #841449 ADJ RT 06-01-2052 CUSIP: 31288QTE0	2,626,349.990	2,509,703.12	2,390,554.71
FHLMC POOL #841468 ADJ RT 07-01-2052 CUSIP: 31288QTZ3	5,992,630.820	5,813,554.16	5,689,263.59
FHLMC SER 3915 CL GL 3.5% 08-15-2026 CUSIP: 3137AEBN4	119,464.330	121,013.63	118,499.27
FHLMC SR 5482 CL FC FLTG RT 12-25-2054 CUSIP: 3137HHLW9	109,908.770	109,908.77	109,484.53
FHLMC UMBS 20Y FIXED 2% 12-01-2041 CUSIP: 3133KTYK0	627,072.870	500,262.08	521,097.24

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U.S. Government Securities			
United States - USD			
FHLMC UMBS 30Y FIXED POOL #QE4366 5% DUE06-01-2052 REG CUSIP: 3133BDZ73	134,710.530	139,278.05	131,549.80
FHLMC UMBS 30Y FIXED 2.5% 03-01-2051 CUSIP: 3133AJFE8	67,416.150	69,723.06	56,332.77
FHLMC UMBS 30Y FIXED 5% 04-01-2053 CUSIP: 3133KQUT1	443,670.220	411,365.49	431,616.85
FHLMC UMBS 30Y FIXED 5% 05-01-2053 CUSIP: 3133KRBZ6	269,504.350	265,272.30	260,681.54
FHLMC UMBS 30Y FIXED 6.5% 04-01-2053 CUSIP: 3133KQ3M6	149,587.690	155,220.60	154,201.15
FNMA #SD0513 2.0% 11-01-2050 CUSIP: 3132DMSA4	4,337,087.430	4,501,761.20	3,422,689.14
FNMA DTD 6/21/2024 FLTG RATE 4.43% 06-18-2026 SEDOL: BRSCJP4	690,000.000	690,000.00	689,846.35
FNMA FNMA # FM6650 3% 02-01-2047 CUSIP: 3140XAL83	1,016,340.470	982,356.57	895,713.21
FNMA POOL #AB0204 5.5% 12-01-2038 BEO CUSIP: 31416VGN8	106,083.440	118,017.84	106,873.68
FNMA POOL #AB1848 4% 11-01-2040 BEO CUSIP: 31416XBS8	999,886.960	1,053,318.43	943,091.21
FNMA POOL #AB2281 5% 02-01-2041 BEO SEDOL: BQHRFP5	5,586.750	6,190.81	5,565.21
FNMA POOL #AB3920 5.5% 07-01-2041 BEO CUSIP: 31417ALA5	19,808.670	22,037.15	20,006.57
FNMA POOL #AB9781 3% 07-01-2043 BEO CUSIP: 31417G2P0	37,322.930	36,226.54	32,886.46
FNMA POOL #AD0130 6.5% 08-01-2039 BEO CUSIP: 31418MEC2	3,437.210	3,745.50	3,549.55
FNMA POOL #AD0836 5.5% 11-01-2028 BEO SEDOL: B87V9S2	26,307.080	29,266.63	26,412.39
FNMA POOL #AD0964 5.5% 11-01-2039 CUSIP: 31418NCA6	307,961.350	336,736.47	309,434.30
FNMA POOL #AD5479 5% 06-01-2040 BEO CUSIP: 31418TCR6	5,791.620	6,417.82	5,769.29
FNMA POOL #AD6391 4.5% 05-01-2025 BEO CUSIP: 31418UC51	1,711.850	1,806.80	1,708.24

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United States - USD			
FNMA POOL #AE0210 5% 08-01-2040 BEO CUSIP: 31419AGU5	8,228.840	9,118.57	8,197.12
FNMA POOL #AE0213 5.5% 12-01-2029 BEO CUSIP: 31419AGX9	46,907.060	52,455.29	47,239.82
FNMA POOL #AE0305 5.5% 09-01-2025 BEO CUSIP: 31419AKT3	933.280	1,038.28	934.75
FNMA POOL #AE0561 5.5% 08-01-2025 BEO CUSIP: 31419ATT4	32.390	36.22	32.43
FNMA POOL #AN5171 3.29% 04-01-2027 CUSIP: 3138LHW91	293,000.000	273,016.48	284,327.19
FNMA POOL #AN9215 3.43% 05-01-2028 CUSIP: 3138LNGZ8	907,000.000	838,195.55	871,982.83
FNMA POOL #AO1770 4% 04-01-2037 BEO CUSIP: 3138LR6G2	142,240.120	152,374.74	134,815.57
FNMA POOL #AR2627 3% DUE 02-01-2043 REG CUSIP: 3138NY4M4	33,685.000	34,011.32	29,682.21
FNMA POOL #AS1338 5% 12-01-2043 BEO CUSIP: 3138WAPY7	182,046.140	201,445.41	180,032.48
FNMA POOL #AS1767 4 DUE 02-01-2044 REG CUSIP: 3138WA6D4	223,416.700	233,156.28	209,466.64
FNMA POOL #AS2740 5% 06-01-2044 BEO CUSIP: 3138WCBJ1	90,166.050	99,915.27	88,459.33
FNMA POOL #AS2741 5% 06-01-2044 BEO CUSIP: 3138WCBK8	137,790.240	152,688.81	135,812.87
FNMA POOL #AS4373 3.5% 02-01-2045 BEO CUSIP: 3138WD2F7	119,271.240	125,141.62	107,715.31
FNMA POOL #AS5104 3.5% 06-01-2045 BEO CUSIP: 3138WEU64	435,480.620	451,811.14	392,995.56
FNMA POOL #AS5138 3% 06-01-2030 BEO CUSIP: 3138WEV89	57,073.400	58,972.89	55,129.23
FNMA POOL #AS8487 3% 12-01-2046 BEO CUSIP: 3138WJND6	230,127.560	226,100.34	199,737.33
FNMA POOL #AS8489 3% 12-01-2046 BEO CUSIP: 3138WJNF1	211,295.090	207,498.40	183,142.57
FNMA POOL #AS8509 3% 12-01-2046 BEO CUSIP: 3138WJN38	262,281.530	257,937.50	229,093.85

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United States - USD			
FNMA POOL #AS8740 3.5% 02-01-2037 BEO CUSIP: 3138WJWA2	17,493.730	18,748.33	16,526.79
FNMA POOL #AS9326 3% 03-01-2032 BEO CUSIP: 3138WKL8	39,871.970	41,236.34	38,018.47
FNMA POOL #AS9565 3.5% 05-01-2047 BEO CUSIP: 3138WKT3	57,696.730	60,058.72	52,205.29
FNMA POOL #AT2720 3% DUE 05-01-2043 REG CUSIP: 3138WQAW2	514,434.600	526,330.92	453,290.46
FNMA POOL #AT4136 3% DUE 05-01-2043 REG CUSIP: 3138WRS27	27,376.940	27,642.14	24,122.85
FNMA POOL #AV0634 3% 11-01-2028 BEO CUSIP: 3138XBV43	93,198.790	95,645.26	90,729.59
FNMA POOL #AV9187 4% 03-01-2044 BEO CUSIP: 3138XMF54	86,239.710	90,491.05	80,694.28
FNMA POOL #AX3512 3.5% 10-01-2044 BEO CUSIP: 3138Y43W7	113,811.720	119,413.40	102,711.73
FNMA POOL #AX3726 4% 05-01-2032 BEO CUSIP: 3138Y5D86	144,034.450	154,994.53	140,809.07
FNMA POOL #AX5297 5% 01-01-2042 BEO CUSIP: 3138Y63F9	115,631.350	128,133.99	115,185.53
FNMA POOL #AY4293 3.5% 02-01-2045 BEO CUSIP: 3138YHXX3	45,314.070	47,544.36	40,895.68
FNMA POOL #BC4752 3% 10-01-2046 BEO CUSIP: 3140F0H64	81,447.970	81,409.79	71,142.81
FNMA POOL #BC9077 3.5% 12-01-2046 BEO SEDOL: BF5HVVH4	27,786.260	30,039.55	24,928.48
FNMA POOL #BD0464 3.5% 07-01-2031 BEO CUSIP: 3140F7QS1	73,407.860	76,596.51	70,805.71
FNMA POOL #BD6102 3% 10-01-2046 BEO CUSIP: 3140FDX84	8,288.090	8,272.57	7,239.43
FNMA POOL #BD6533 3% 10-01-2046 BEO CUSIP: 3140FEHK3	20,488.710	20,450.31	17,895.86
FNMA POOL #BE7172 3% 03-01-2032 BEO CUSIP: 3140FS6J7	94,241.050	97,451.16	89,962.90
FNMA POOL #BF0007 5% 07-01-2040 BEO CUSIP: 3140FXAH5	229,341.450	250,698.90	227,210.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BH7071 4.5% 12-01-2047 BEO CUSIP: 3140GV2D6	230,178.140	239,556.10	218,593.41
FNMA POOL #BJ0649 4% 03-01-2048 BEO CUSIP: 3140H1WK2	1,872,811.740	1,906,171.23	1,739,163.89
FNMA POOL #BJ2763 4.5% 05-01-2048 BEO CUSIP: 3140H4B94	338,170.580	349,980.12	322,678.46
FNMA POOL #BJ9262 4.5% 06-01-2048 BEO CUSIP: 3140HBIG4	196,244.960	204,393.70	187,234.33
FNMA POOL #BK2038 ADJ RT DUE 05-01-2048 BEO CUSIP: 3140HFHQ5	632,157.430	633,490.90	642,483.80
FNMA POOL #BK5379 4% 06-01-2048 BEO CUSIP: 3140HJ6R7	1,827,046.190	1,943,520.36	1,692,555.27
FNMA POOL #BK7700 4.5% 10-01-2048 BEO CUSIP: 3140HMRW6	83,045.910	91,233.73	79,331.87
FNMA POOL #BM1007 2.5% 03-01-2032 BEO CUSIP: 3140J5DM8	216,049.090	208,352.35	202,993.31
FNMA POOL #BM1357 4.5% 01-01-2043 BEO CUSIP: 3140J5QK8	416,473.700	451,320.85	399,709.75
FNMA POOL #BM3282 3.5% 12-01-2047 BEO SEDOL: BHZGTX7	205,853.410	213,154.75	187,342.61
FNMA POOL #BM3330 3.5% 01-01-2048 BEO CUSIP: 3140J7VY8	114,889.630	125,265.60	103,083.08
FNMA POOL #BM3386 4% DUE 02-01-2047 BEO CUSIP: 3140J7XQ3	489,479.050	504,125.23	454,374.94
FNMA POOL #BM3572 ADJ RT DUE 03-01-2048 BEO CUSIP: 3140J76J9	375,388.500	380,256.82	384,857.38
FNMA POOL #BM4226 3% 01-01-2047 BEO CUSIP: 3140J8VU4	780,653.460	800,718.70	681,859.02
FNMA POOL #BM4873 3.08% 10-01-2048 BEO CUSIP: 3140J9MX6	550,327.310	562,172.26	557,388.30
FNMA POOL #BM7006 2.527% 06-01-2052 BEO CUSIP: 3140JBYC4	2,653,426.230	2,511,530.11	2,387,112.61
FNMA POOL #BM7049 3.268% 07-01-2052 BEO CUSIP: 3140JBZP4	987,531.690	959,063.02	939,047.34
FNMA POOL #BO4421 2.5% DUE 12-01-2050 REG CUSIP: 3140JY4F0	938,813.540	996,902.62	771,778.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #BU1192 ADJ RT DUE 03-01-2052 BEO CUSIP: 3140M2KE1	6,106,307.160	5,668,370.43	5,454,574.22
FNMA POOL #BU1228 2.5% DUE 03-01-2052 REG CUSIP: 3140M2LJ9	822,199.710	758,736.17	676,415.84
FNMA POOL #BX7702 6.5% 02-01-2053 BEO CUSIP: 3140NCRY7	68,809.410	70,637.14	70,784.55
FNMA POOL #BZ0874 4.76% 06-01-2029 CUSIP: 3140NU6L8	900,000.000	899,894.53	898,633.22
FNMA POOL #CA2643 4.5% DUE 11-01-2048 CUSIP: 3140Q95D1	240,326.100	249,150.58	229,316.47
FNMA POOL #CA6623 2.5% DUE 08-01-2040 REG CUSIP: 3140QELD2	519,385.130	549,412.10	447,727.40
FNMA POOL #CA7422 2.0% 10-01-2040 CUSIP: 3140QFG86	1,099,067.080	940,389.27	917,542.68
FNMA POOL #CB0100 2.5% DUE 04-01-2041 REG CUSIP: 3140QKDE5	71,086.930	74,707.94	60,882.94
FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7	220,372.080	230,237.20	188,464.63
FNMA POOL #CB2140 2% DUE 10-01-2051 REG CUSIP: 3140QMLW2	1,335,401.660	1,228,569.52	1,058,874.79
FNMA POOL #CB3077 2.5% 03-01-2042 CUSIP: 3140QNM33	79,188.850	68,881.93	67,460.82
FNMA POOL #CB3257 3.5% 04-01-2052 BEO CUSIP: 3140QNTF7	3,557,804.420	3,491,095.58	3,158,946.44
FNMA POOL #CB5104 4.5% 11-01-2052 CUSIP: 3140QQU60	696,966.650	671,211.56	656,717.50
FNMA POOL #FM0068 3.5% 02-01-2040 BEO CUSIP: 3140X3CE6	40,930.760	44,384.26	38,169.93
FNMA POOL #FM0071 3.5% 02-01-2040 BEO CUSIP: 3140X3CH9	34,548.610	37,231.54	32,075.39
FNMA POOL #FM1727 5% 09-01-2049 BEO SEDOL: BMWSDQ2	121,955.610	136,895.17	120,004.50
FNMA POOL #FM2256 4.5% 10-01-2044 BEO CUSIP: 3140X5QJ5	64,907.920	72,717.17	62,347.75
FNMA POOL #FM2378 4.5% 01-01-2050 BEO CUSIP: 3140X5UC5	462,093.730	505,054.01	440,663.73

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FM2395 3.5% 01-01-2050 BEO CUSIP: 3140X5UV3	1,006,921.810	993,233.97	903,325.38
FNMA POOL #FM2714 3% 03-01-2050 BEO CUSIP: 3140X6AQ4	59,499.810	61,833.32	51,166.00
FNMA POOL #FM3773 3.5% 11-01-2048 BEO CUSIP: 3140X7FP9	178,030.760	190,284.29	159,725.06
FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9	343,018.490	365,100.31	295,478.65
FNMA POOL #FM4946 5% 09-01-2048 BEO CUSIP: 3140X8P84	97,113.170	110,041.39	94,983.38
FNMA POOL #FM5783 3% 06-01-2038 BEO CUSIP: 3140X9M93	41,914.200	44,330.83	38,804.19
FNMA POOL #FM6117 3% 11-01-2048 BEO CUSIP: 3140X9YP4	979,311.700	1,042,048.86	846,833.44
FNMA POOL #FM6134 3% 03-01-2040 BEO CUSIP: 3140X9Y82	83,947.080	88,596.95	77,038.24
FNMA POOL #FM6597 2% 03-01-2041 BEO CUSIP: 3140XAKK7	291,700.550	264,535.94	243,424.42
FNMA POOL #FM6780 2.5% 04-01-2051 BEO CUSIP: 3140XARA2	126,955.820	132,034.07	105,241.56
FNMA POOL #FM7347 3% 11-01-2050 BEO CUSIP: 3140XBEV8	111,320.400	115,686.25	95,227.93
FNMA POOL #FM7518 2.5% 06-01-2051 BEO CUSIP: 3140XBK82	368,919.980	384,080.31	304,821.24
FNMA POOL #FM8648 3% 09-01-2051 BEO CUSIP: 3140XCTE8	212,632.080	172,830.02	181,980.17
FNMA POOL #FM8840 2% 09-01-2051 BEO CUSIP: 3140XCZE1	2,196,887.760	2,229,154.57	1,736,842.85
FNMA POOL #FM9868 2.5% 12-01-2051 BEO CUSIP: 3140XD6E1	2,827,869.040	2,887,961.22	2,333,711.06
FNMA POOL #FM9978 3% 12-01-2051 BEO CUSIP: 3140XECQ5	3,703,987.020	3,849,252.76	3,183,454.54
FNMA POOL #FP0019 3% 03-01-2050 BEO CUSIP: 3140XTAV3	501,538.420	447,231.24	428,206.21
FNMA POOL #FP0028 2% 08-01-2040 BEO CUSIP: 3140XTA68	87,255.410	75,012.38	72,858.31

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FS0374 2.5% 01-01-2052 BEO CUSIP: 3140XFMY4	3,354,350.210	3,330,764.96	2,764,276.17
FNMA POOL #FS0995 2.5% 03-01-2042 BEO CUSIP: 3140XGC98	157,741.960	138,073.49	134,383.13
FNMA POOL #FS1227 3% 04-01-2052 BEO CUSIP: 3140XGLH0	327,347.230	275,227.41	280,672.94
FNMA POOL #FS1636 4% 04-01-2052 BEO CUSIP: 3140XGZA0	57,685.610	57,778.00	53,208.28
FNMA POOL #FS2873 3.5% 08-01-2042 BEO CUSIP: 3140XJFP3	412,175.030	380,617.89	373,848.76
FNMA POOL #FS3204 4% 12-01-2050 BEO CUSIP: 3140XJR21	305,526.850	289,916.36	283,537.49
FNMA POOL #FS3411 6% 01-01-2053 BEO CUSIP: 3140XJYH0	80,391.080	82,827.95	81,103.00
FNMA POOL #FS3672 5.5% 02-01-2053 BEO CUSIP: 3140XKCJ7	90,326.690	92,288.48	89,647.96
FNMA POOL #FS3756 3% 05-01-2051 BEO CUSIP: 3140XKE63	166,768.300	148,931.91	143,669.13
FNMA POOL #FS4269 2.0% 10-01-2051 CUSIP: 3140XKW71	882,238.450	744,388.69	697,584.13
FNMA POOL #FS4471 2.5% 09-01-2042 BEO CUSIP: 3140XK6H8	87,305.490	77,470.00	74,607.19
FNMA POOL #FS4570 5.0% 12-01-2047 CUSIP: 3140XLCG1	155,350.110	158,790.89	154,496.46
FNMA POOL #FS5059 3.5% 11-01-2048 BEO CUSIP: 3140XLTR9	346,465.190	323,051.72	310,843.66
FNMA POOL #FS5171 3.0% 12-01-2051 CUSIP: 3140XLW95	177,866.320	156,383.39	152,938.01
FNMA POOL #FS5230 5.5% 06-01-2053 BEO CUSIP: 3140XLY44	438,676.490	429,423.16	433,307.78
FNMA POOL #FS5708 5% 06-01-2053 BEO CUSIP: 3140XMKW5	175,775.080	164,514.48	170,886.52
FNMA POOL #FS5772 5% 06-01-2053 BEO SEDOL: BNKBF53	268,555.290	256,554.24	259,803.40
FNMA POOL #FS6928 2.5% 05-01-2052 BEO CUSIP: 3140XNVW1	932,903.340	773,726.71	766,913.43

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FS7170 2.0% 08-01-2042 CUSIP: 3140XN6G4	186,097.490	156,554.52	155,180.61
FNMA POOL #FS7180 2% 05-01-2042 BEO CUSIP: 3140XN6S8	92,200.780	77,333.42	75,611.42
FNMA POOL #MA0243 5% 11-01-2029 BEO CUSIP: 31417YHV2	5,890.110	6,526.98	5,896.85
FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO CUSIP: 31417Y2J5	466,321.080	507,634.23	462,500.62
FNMA POOL #MA0878 4% DUE 10-01-2031 REG CUSIP: 31417Y6Q5	350,826.630	369,683.56	342,998.78
FNMA POOL #MA1960 4% 07-01-2034 BEO CUSIP: 31418BFA9	143,965.880	153,796.07	139,830.29
FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1	55,316.780	59,750.78	52,613.75
FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8	34,094.040	36,842.89	32,415.77
FNMA POOL #MA2320 3% 07-01-2035 BEO CUSIP: 31418BSJ6	44,326.310	47,003.21	40,988.50
FNMA POOL #MA2455 4% 11-01-2035 BEO CUSIP: 31418BWR3	402,491.030	432,552.07	389,274.42
FNMA POOL #MA2480 4% 12-01-2035 BEO CUSIP: 31418BXJ0	481,586.890	515,373.23	465,318.17
FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2	72,632.200	76,819.93	67,128.36
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7	54,366.630	57,492.72	50,272.72
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0	130,241.520	137,893.20	120,563.60
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7	320,017.690	339,518.79	296,068.47
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8	280,070.890	297,137.69	258,681.73
FNMA POOL #MA2832 3% 12-01-2036 BEO CUSIP: 31418CEE0	196,173.080	207,974.12	181,080.69
FNMA POOL #MA2914 4% 02-01-2037 BEO CUSIP: 31418CGY4	295,703.880	312,799.23	284,758.14

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U.S. Government Securities			
United States - USD			
FNMA POOL #MA3042 2.5% 06-01-2032 BEO CUSIP: 31418CLY8	80,678.310	81,576.82	75,861.93
FNMA POOL #MA3391 3% 06-01-2033 BEO CUSIP: 31418CXV1	301,322.660	296,661.58	286,347.28
FNMA POOL #MA3617 5.0% DUE 03-01-2049 CUSIP: 31418DAT9	441,188.870	463,937.67	432,627.26
FNMA POOL #MA3897 3% 01-01-2035 BEO CUSIP: 31418DKK7	245,915.980	252,995.67	230,956.22
FNMA POOL #MA4236 1.5% 01-01-2051 BEO SEDOL: BMG9G73	231,465.630	178,590.21	171,042.77
FNMA POOL #MA4280 1.5% 03-01-2051 BEO CUSIP: 31418DXJ6	354,032.930	301,773.23	261,905.68
FNMA POOL #MA4387 2% 07-01-2041 BEO CUSIP: 31418D2V3	145,734.230	118,044.71	121,522.80
FNMA POOL #MA4473 1.5% 11-01-2041 BEO CUSIP: 31418D6K3	237,993.910	192,551.96	190,708.56
FNMA POOL #MA4474 2% 11-01-2041 BEO CUSIP: 31418D6L1	76,586.730	65,562.45	63,648.79
FNMA POOL #MA4501 2% 12-01-2041 BEO CUSIP: 31418EAB6	78,219.250	66,950.79	64,965.31
FNMA POOL #MA4519 1.5% 01-01-2042 BEO CUSIP: 31418EAV2	81,093.650	66,800.88	63,989.77
FNMA POOL #MA4521 2.5% 01-01-2042 BEO CUSIP: 31418EAX8	2,998,172.990	3,102,172.09	2,551,885.53
FNMA POOL #MA4540 2% 02-01-2042 BEO CUSIP: 31418EBJ8	79,002.440	67,645.84	65,520.97
FNMA POOL #MA4570 2% 03-01-2042 BEO CUSIP: 31418ECG3	79,833.020	71,350.76	66,110.76
FNMA POOL #MA4586 2% 04-01-2042 BEO CUSIP: 31418ECY4	82,113.230	68,872.48	67,897.92
FNMA POOL #MA4587 2.5% 04-01-2042 BEO SEDOL: BNZGC07	162,646.630	144,119.15	138,382.49
FNMA POOL #MA4599 3% 05-01-2052 BEO SEDOL: BP94S92	172,487.060	148,931.81	146,677.63
FNMA POOL #MA4600 3.5% 05-01-2052 BEO CUSIP: 31418EDE7	812,961.410	742,716.46	720,230.75

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA4607 2.5% 05-01-2042 BEO CUSIP: 31418EDM9	164,213.700	143,898.40	139,616.01
FNMA POOL #MA4625 3.5% 06-01-2052 BEO CUSIP: 31418ED72	5,483,080.940	5,148,955.68	4,855,490.18
FNMA POOL #MA4643 3% 05-01-2042 BEO CUSIP: 31418EER7	81,669.240	73,400.23	71,689.98
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	540,123.360	499,149.95	494,578.59
FNMA POOL #MA5009 5% 05-01-2053 BEO CUSIP: 31418ER77	9,562,774.240	9,405,511.42	9,239,510.87
FNMA POOL #MA5293 4.5% 03-01-2054 BEO CUSIP: 31418E3B4	5,628,735.870	5,324,872.10	5,294,651.60
FNMA POOL #255994 5.5% 11-01-2025 BEO SEDOL: B80Q6P0	11,512.390	12,874.10	11,494.38
FNMA POOL #256041 5.5% DUE 12-01-2025 REG CUSIP: 31371MLW5	19,529.720	21,839.71	19,503.72
FNMA POOL #256125 5% 01-01-2026 BEO CUSIP: 31371MPJ0	885.870	981.66	883.10
FNMA POOL #256714 5.5% DUE 05-01-2027 REG CUSIP: 31371NDT9	143,472.040	160,442.09	143,864.65
FNMA POOL #545406 5.5% DUE 12-01-2031 REG CUSIP: 31385H3P5	61,136.310	66,046.32	61,622.67
FNMA POOL #555531 5.5% 06-01-2033 BEO CUSIP: 31385XEC7	120,639.660	130,799.74	121,631.50
FNMA POOL #745140 5% 11-01-2035 BEO CUSIP: 31403CZD6	11,572.360	12,823.60	11,471.45
FNMA POOL #745418 5.5% DUE 04-01-2036 REG CUSIP: 31403DDX4	59,836.290	62,136.27	60,525.44
FNMA POOL #793029 6.379% 07-01-2034 BEO CUSIP: 31405MA64	51,356.100	53,378.24	52,000.25
FNMA POOL #794978 5.5% 10-01-2034 BEO CUSIP: 31405PFT2	14,502.590	16,134.14	14,669.55
FNMA POOL #821890 5% 06-01-2035 BEO CUSIP: 31406WC36	9,169.570	10,161.02	9,089.37
FNMA POOL #868734 5.5% 04-01-2036 BEO CUSIP: 31409EEF4	30,247.550	33,650.39	30,595.88

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United States - USD			
FNMA POOL #888022 5% DUE 02-01-2036 REG CUSIP: 31410FSK2	10,287.120	11,399.44	10,201.09
FNMA POOL #888275 5.5% 01-01-2035 BEO CUSIP: 31410F2G9	91,488.240	97,099.03	92,129.45
FNMA POOL #888343 5% 11-01-2035 BEO CUSIP: 31410F5C5	585,441.800	647,462.04	580,665.70
FNMA POOL #888367 7% 03-01-2037 BEO CUSIP: 31410F6C4	14,988.390	16,969.65	15,529.62
FNMA POOL #889561 5.5% 06-01-2038 BEO CUSIP: 31410KJE5	62,159.020	69,151.91	62,430.35
FNMA POOL #889984 6.5% DUE 10-01-2038 BEO CUSIP: 31410KXM1	19,431.940	21,669.64	20,213.30
FNMA POOL #890827 3.5% 12-01-2037 BEO CUSIP: 31410LVU3	32,572.460	35,341.10	30,397.32
FNMA POOL #934348 5.5% 07-01-2038 BEO CUSIP: 31412TP98	50,708.720	56,413.44	50,920.60
FNMA POOL #938531 5.5% DUE 05-01-2037 REG CUSIP: 31412YEC2	18,245.640	20,298.30	18,232.53
FNMA POOL #961601 5.5% 02-01-2038 BEO CUSIP: 31414BX62	47,703.870	53,070.56	48,034.02
FNMA POOL #992670 5% 12-01-2038 BEO CUSIP: 31415XW72	8,445.340	9,358.52	8,330.06
FNMA POOL #995203 5% DUE 07-01-2035 BEO CUSIP: 31416BRY6	107,711.090	119,222.72	106,800.04
FNMA POOL#BS8896 5.1% 09-01-2028 CUSIP: 3140LK3E1	898,332.410	892,296.74	912,125.15
FNMA POOL#BX2914 5.0% 12-01-2052 CUSIP: 3140N7GY0	82,758.890	82,552.00	80,111.80
FNMA PREASSIGN 00831 7 12-25-2033 CUSIP: 31393U4Q3	245,242.610	283,255.23	253,457.70
FNMA REMIC SER 11-26 CL DB 3.0% 04-25-2026 CUSIP: 31397SEV2	116,747.670	117,039.54	115,566.30
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 CUSIP: 3136A5J49	21,528.810	24,381.37	22,148.91
FNMA REMIC SR 2018-M12 CL FA FLTG DUE 08-25-2025 CUSIP: 3136B23J9	58,204.290	58,108.48	57,967.32

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC TR 2002-W7 CL-A4 6 06-25-2029 CUSIP: 31392DD41	422,913.590	473,134.60	419,536.79
FNMA REMIC TR 2017-43 CL-A 3.5% 08-25-2044 CUSIP: 3136AWU70	410,606.160	429,083.46	405,910.10
FNMA REMIC TR 2018-28 CL-PT 3.5% 05-25-2048 CUSIP: 3136B1N75	2,449,452.280	2,260,385.18	2,187,209.51
FNMA REMIC TR 2018-74 CL-AB 3.5% 10-25-2048 CUSIP: 3136B3HQ6	240,468.580	221,606.81	216,452.00
FNMA REMIC TR 2020-79 CL-AH 3% 11-25-2040 CUSIP: 3136BCPP9	1,308,915.250	1,150,720.58	1,181,944.06
FNMA REMIC TR 2022-13 CL-MA 3% 05-25-2044 CUSIP: 3136BL6D7	1,394,653.780	1,426,687.23	1,312,309.93
FNMA SER 14-90 CL VB 3.5 11-25-2044 CUSIP: 3136AMDD8	623,794.310	633,516.73	618,956.41
FNMA SR 16-50 CL VB 3.0% 10-25-2037 CUSIP: 3136ATCS1	2,051,000.000	2,076,957.97	1,983,972.91
FNMA SR 22-57 CL BC 4.0% 09-25-2052 CUSIP: 3136BN3N4	153,509.150	144,784.31	139,186.64
FNMA 2.5% 11-01-2041 CUSIP: 3140QMK52	76,372.390	71,933.26	65,266.08
FNMA 2% 09-01-2050 CUSIP: 3140QEXK3	569,301.760	593,141.28	449,299.93
FNMA 2011-36 CL QB 4.0% 05-25-2031 CUSIP: 31397SD27	578,146.220	589,618.80	570,248.57
FREDDIE MAC FR RA7297 4.5% 05-01-2052 CUSIP: 3133KPDA3	1,295,724.050	1,332,166.28	1,224,577.89
FREDDIE MAC POOL FR QJ5548 5.5% 09-01-2054 CUSIP: 3133CWEV0	866,379.880	863,875.51	856,031.41
FREDDIE MAC SD2991 2.5% 09-01-2051 CUSIP: 3132DQKC9	173,124.780	138,310.47	143,139.62
FREDDIE MAC SR 5483 CL FD FLTG RT 12-25-2054 CUSIP: 3137HHNF4	108,749.130	108,749.13	108,952.28
GNMA REMIC PASSTHRU CTF MX CL LH 2.5% 10-16-2045 CUSIP: 38380GDS0	1,163,450.760	1,222,032.33	1,088,319.41
GNMA FIXED 5.0% SER 22-180 CL DA 11-20-2046 CUSIP: 38383Y6N7	918,209.410	901,279.91	916,602.18

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<i>U.S. Government Securities</i>			
United States - USD			
GNMA FIXED 5% DUE 12-31-2040 CUSIP: 38382MTZ2	135,881.440	136,406.91	131,571.02
GNMA POOL #BS8546 2.5% 12-20-2050 BEO CUSIP: 3617MKP78	64,779.920	57,957.79	53,561.17
GNMA POOL #BU8392 2.5% 06-20-2050 BEO CUSIP: 3617NAKD1	1,709,949.420	1,851,287.41	1,422,586.20
GNMA POOL #MA1761 4% 03-20-2044 BEO CUSIP: 36179N5W4	30,898.310	32,708.77	29,123.88
GNMA POOL #MA2304 4% 10-20-2044 BEO SEDOL: BYZBFR7	125,682.710	121,126.72	118,283.05
GNMA POOL #MA3311 4% 12-20-2045 BEO SEDOL: BKS9213	228,929.140	219,628.89	214,961.96
GNMA POOL #MA3375 3% 01-20-2046 BEO CUSIP: 36179RXC8	230,410.400	243,947.02	203,201.77
GNMA POOL #MA5137 4% 04-20-2048 BEO SEDOL: BDTYM96	272,730.280	277,673.50	253,791.27
GNMA POOL #MA5138 4.5% 04-20-2048 BEO SEDOL: BMWTLS3	25,689.990	27,941.89	24,647.53
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8	201,711.460	210,756.99	193,411.73
GNMA POOL #MA5817 4% 03-20-2049 BEO SEDOL: BMWTWK2	18,679.570	18,162.97	17,397.66
GNMA POOL #MA6043 5.5% 07-20-2049 BEO CUSIP: 36179UWC2	219,789.030	225,695.85	222,200.00
GNMA POOL #MA6157 5% 09-20-2049 BEO CUSIP: 36179UZW5	816,962.540	822,579.13	805,238.10
GNMA POOL #MA7939 4% 03-20-2052 BEO CUSIP: 36179WZC5	936,266.480	941,386.71	862,603.44
GNMA POOL #MA8203 5.5% 08-20-2052 BEO CUSIP: 36179XDG8	518,343.100	519,476.97	515,571.95
GNMA POOL #4637 5% 02-20-2040 BEO CUSIP: 36202FEJ1	13,487.760	14,261.19	13,406.97
GNMA POOL #485909 SER 2031 7.5% DUE 04-15-2031 REG CUSIP: 36209YYE2	314.560	324.33	316.73
GNMA POOL #4946 4.5% 02-20-2041 BEO CUSIP: 36202FP75	109,384.600	115,802.39	106,183.39

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U.S. Government Securities			
United States - USD			
GNMA POOL #5055 4.5% 05-20-2041 BEO SEDOL: BMHVLN9	18,002.290	18,938.97	17,475.41
GNMA POOL #521458 SER 2030 7.5% DUE 01-15-2030 REG CUSIP: 36211SJB4	3,621.060	3,789.69	3,641.48
GNMA POOL #544535 SER 2031 7.5% DUE 05-15-2031 REG CUSIP: 36212U4U2	665.160	685.41	668.14
GNMA POOL #574848 SER 2031 7.5% DUE 11-15-2031 REG CUSIP: 36200WTD3	151.970	159.50	152.61
GNMA POOL #783229 5.5% 12-20-2040 BEO CUSIP: 36241LSS6	35,682.350	37,879.05	36,507.56
GNMA POOL #784106 3.5% 01-20-2046 BEO CUSIP: 3622A2R38	11,466.130	12,215.01	10,383.66
GNMA POOL #784674 3.5% 04-20-2048 BEO CUSIP: 3622AACK8	372,227.380	379,439.30	340,199.92
GNMA POOL #786843 3% 03-20-2052 BEO CUSIP: 3622ACP46	173,978.170	152,203.72	149,495.22
GNMA POOL #787228 6% 01-20-2054 BEO CUSIP: 3622AC4M9	1,700,303.020	1,742,810.60	1,736,200.97
GNMA REMIC TRUST SER 22-76 CL AB 4.0% DUE 04-20-2050 CUSIP: 38383RNIH6	1,555,802.860	1,539,272.44	1,504,905.86
GNMA SER 2014-17 CL AM FLTG RT DUE 06-16-2048 REG CUSIP: 38378NWU3	3,644.590	3,743.09	3,465.67
GNMA SER 2018-36 CL KC 3.0% DUE 02-20-2046 CUSIP: 38380VW49	1,088,152.790	1,093,763.63	1,046,630.51
GNMA 1.4% DUE 06-16-2063 CUSIP: 38380RTP5	339,119.950	282,688.27	250,002.14
GNMA 1% 10-20-2034 CUSIP: 38382E5D5	713,578.780	717,815.66	675,106.61
GNMA 2013-107 REMIC PASSTHRU CTF CL MX-AD FLTG RT 11-16-2047 CUSIP: 38378KYP8	31,535.860	32,424.03	28,410.62
GNMA 2018-168 REMIC PASSTHRU CTF 4% 08-20-2048 CUSIP: 38381BDT8	150,473.840	143,790.69	140,058.49
GNMA 2019-018 REMIC PASSTHRU CTF 3.5% 02-20-2049 CUSIP: 38381B4T8	84,205.200	77,366.82	74,232.13
GNMA 2019-136 REMIC PASS THRU 1.5% 10-20-2045 CUSIP: 38382A5Y7	409,702.620	411,879.14	328,335.52

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U.S. Government Securities			
United States - USD			
GNMA 2021-002 MTG PASSTHRU CTF CL AH 1.5% DUE 06-16-2063 CUSIP: 38380RNG1	329,172.760	243,459.25	239,298.10
GNMA 2021-029 REMIC PASSTHRU CTF CL MX-AG 5.0% DUE 02-20-2051 CUSIP: 38382NZ83	136,219.730	136,746.51	132,076.63
GNMA 2021-078 REMIC PASSTHRU 2.5% 06-20-2036 CUSIP: 38382QL24	1,015,833.470	1,063,291.95	937,943.32
GNMA 2022-139 REMIC PASSTHRU CTF 4% 07-20-2051 CUSIP: 38383M3M8	300,000.000	297,843.75	261,226.26
GNMAI POOL #783669 3.0% 09-15-2042 CUSIP: 3622A2CE0	42,649.930	45,608.79	37,945.64
GNMAII POOL #CJ9477 3% DUE 01-20-2052 REG CUSIP: 3617XSQ60	155,925.780	147,934.58	133,891.10
GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG SEDOL: BF5Q3Z3	132,933.040	143,882.68	124,125.14
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2	110,393.100	119,466.05	103,255.66
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG SEDOL: BJLKKF6	232,075.420	237,043.27	209,097.76
GNMAII POOL #MA5191 3.5% DUE 05-01-2048 SEDOL: BN44QZ5	338,064.150	336,122.95	304,852.35
GNMAII POOL #MA5530 SER 2048 5.0% DUE 10-20-2048 REG SEDOL: BKBJLP7	44,405.830	44,239.29	43,761.63
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5	14,970.790	16,093.61	14,349.35
GNMAII POOL #MA6865 SER 2050 2.5% DUE 09-20-2050 REG CUSIP: 36179VTW0	189,999.960	165,715.60	159,108.56
GNMAII POOL #MA6930 2.0% 10-20-2050 CUSIP: 36179VXX5	484,062.980	398,482.15	387,184.58
GNMAII POOL #MA6994 2.0% DUE 11-20-2050 CUSIP: 36179VXX3	371,479.500	385,526.07	297,547.35
GNMAII POOL #MA7368 3.0% DUE 05-20-2051 CUSIP: 36179WFH6	294,802.900	262,973.42	256,035.63
GNMAII POOL #MA7369 3.5% DUE 05-20-2051 SEDOL: BP6N278	163,919.800	151,113.56	147,404.66
GNMAII POOL #MA7707 3.5% DUE 11-20-2051 CUSIP: 36179WR42	306,899.300	286,327.45	275,092.42

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U.S. Government Securities			
United States - USD			
GNMAII POOL #MA8099 SER 2052 3.5% 06-20-2052 SEDOL: BL69353	83,165.280	73,809.19	74,326.68
GNMAII POOL #MA8152 SER 2052 5.0% 07-20-2052 CUSIP: 36179XBV7	490,889.630	482,145.64	477,678.66
GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG CUSIP: 36179XFH4	426,549.170	414,419.17	404,132.99
GNMAII POOL #MA8489 4.5% DUE 12-20-2052 CUSIP: 36179XNE2	619,042.920	599,214.21	586,351.93
GNMAII POOL #MA8726 SER 2053 5.5% DUE 03-20-2053 CUSIP: 36179XVT0	489,196.540	482,814.06	486,631.55
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5	38,980.310	40,697.91	38,866.02
GNMAII POOL #787236 6.5% 01-20-2054 CUSIP: 3622AC4V9	836,575.990	864,941.14	858,896.49
GNMAII POOL CI1513 SER 2052 3.0% DUE 03-20-2052 REG CUSIP: 3617X5VE7	263,139.110	259,212.59	228,119.79
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5	400,963.950	415,373.60	384,285.16
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7135 2% 01-20-2051 CUSIP: 36179V4U1	0.040	0.03	0.03
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192 2% 02-20-2051 SEDOL: BN0XVC8	1,307,006.460	1,092,984.16	1,046,093.48
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2	644,695.760	678,366.01	559,463.17
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7883 3.5% 02-20-2052 SEDOL: BMX3TZ7	949,503.800	913,155.61	848,598.77
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8269 5% 09-20-2052 CUSIP: 36179XFJ0	833,332.220	823,924.68	811,436.84
GOVERNMENT NATIONAL MORTGAGE ASSOC 3.5% 10-20-2050 CUSIP: 38383REY9	200,000.000	184,625.00	160,966.72
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025 SEDOL: BRPT6Q8	1,770,000.000	1,750,868.57	1,754,187.53
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	160,000.000	156,406.25	150,706.25
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2022 4.125% 10-31-2027 SEDOL: BNTVWV9	3,570,000.000	3,550,879.63	3,555,496.88

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U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO SEDOL: BP39M24	1,850,000.000	1,858,553.40	1,748,900.39
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO SEDOL: BMZ2XK5	30,000.000	29,347.64	28,784.77
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 SEDOL: BMD9ZD5	3,500,000.000	3,505,605.45	3,115,410.16
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025 CUSIP: 91282CDS7	596,200.000	593,871.09	595,517.48
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL: BQFMC06	620,000.000	614,172.63	604,380.46
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 SEDOL: BN7DP63	1,490,000.000	1,487,691.10	1,408,457.43
UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP: 91282CLE9	2,030,000.000	2,081,857.59	1,979,299.01
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 CUSIP: 91282CEV9	8,919,000.000	8,598,473.43	8,509,631.81
UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026 SEDOL: BSNR6L6	120,000.000	118,757.81	118,481.25
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028 SEDOL: BMDLR24	2,920,000.000	2,915,779.69	2,845,973.44
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 SEDOL: BP489T6	2,580,000.000	2,565,536.66	2,523,159.38
UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027 SEDOL: BR2NN84	5,778,000.000	5,811,554.06	5,703,969.38
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 SEDOL: BMTY6H5	40,000.000	40,560.94	39,631.25
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 SEDOL: BQXV186	5,900,000.000	5,907,605.47	5,838,234.38
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	8,890,000.000	9,093,150.36	8,747,968.38
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031 CUSIP: 91282CLD1	11,840,000.000	12,086,756.27	11,603,200.00
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 SEDOL: BQV12R4	4,340,000.000	4,278,968.75	4,296,769.52
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 SEDOL: BNTDWZ9	1,500,000.000	1,495,136.72	1,489,453.13

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United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SEDOL: BMG7NM1	3,494,000.000	3,494,440.64	3,477,212.42
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	4,000,000.000	4,030,039.06	3,939,375.00
UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 SEDOL: BQV12S5	310,000.000	308,764.85	310,835.55
UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025 CUSIP: 91282CGN5	10,991,000.000	10,961,488.51	10,994,112.65
UNITED STATES OF AMER TREAS NOTES 4.625%DUE 06-30-2025 REG CUSIP: 91282CHL8	2,560,000.000	2,546,100.00	2,566,160.00
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL: BMG7NL0	250,000.000	250,434.38	251,005.86
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6	30,000.000	30,180.47	30,283.59
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 SEDOL: BMX7M72	3,880,000.000	3,851,719.47	3,915,768.75
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 SEDOL: BMWPXZ2	230,000.000	234,312.50	234,105.86
UNITED STATES OF AMER TREAS NOTES 5.0% 08-31-2025 SEDOL: BMGC3P9	630,000.000	628,375.78	633,041.72
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029 SEDOL: BQ7Y9N2	1,110,000.000	1,102,620.81	1,029,655.08
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 CUSIP: 91282CKU4	1,800,000.000	1,836,914.06	1,814,625.00
UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029 SEDOL: BNTVWS6	470,000.000	469,232.59	462,032.03
UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030 CUSIP: 91282CJM4	902,000.000	929,835.16	898,617.50
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO SEDOL: BP39M35	1,140,000.000	1,147,392.19	1,023,728.90
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	80,000.000	78,434.53	70,946.88
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG SEDOL: BQ0LV12	1,090,000.000	1,089,659.78	1,032,306.64
UNITED STATES TREAS NTS 3.75% 12-31-2028 SEDOL: BRT4MG1	40,000.000	39,450.00	39,096.88

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<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO SEDOL: BLPKDT1	7,950,000.000	7,914,043.56	7,201,271.46
UNITED STATES TREAS NTS 4.25% 12-31-2025 SEDOL: BRT4MH2	7,180,000.000	7,184,367.19	7,181,738.92
UNITED STATES TREAS NTS 4.375% 07-31-2026 CUSIP: 91282CLB5	1,587,000.000	1,590,471.56	1,589,541.68
UNITED STATES TREAS NTS 4.625% 11-15-2026 SEDOL: BRBS4G5	1,030,000.000	1,027,954.73	1,036,638.67
UNITED STATES TREAS NTS 4.625% 09-15-2026 SEDOL: BP5X257	60,000.000	59,642.58	60,353.91
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG SEDOL: BMV9TX5	1,830,000.000	1,681,798.84	1,782,284.18
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2025 REG CUSIP: 91282CAB7	594,000.000	592,607.81	580,489.98
UNITED STS TREAS NTS 1.25% 03-31-2028 SEDOL: BMDNPR1	1,840,000.000	1,835,400.00	1,670,878.13
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	30,000.000	29,062.50	28,373.44
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	280,000.000	278,398.44	276,784.37
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	740,000.000	722,905.77	676,984.38
US TREASURY 1.75% DUE 03-15-2025 REG CUSIP: 91282CED9	2,633,000.000	2,602,864.49	2,619,732.16
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	1,910,000.000	1,827,258.21	1,839,270.31
UTD STATES TREAS 3.625% DUE 03-31-2028 SEDOL: BRPT260	50,000.000	49,992.58	48,964.84
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	295,000.000	284,263.36	259,911.13
Total United States - USD		434,779,720.96	408,537,435.54
Total U.S. Government Securities		434,779,720.96	408,537,435.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CONSUMERS ENERGY CO 4.9% 02-15-2029 SEDOL: BPSNP99	500,000.000	499,750.00	501,320.41
GEORGIA PAC CORP 7.25% DUE 06-01-2028 SEDOL: 2249986	80,000.000	102,228.00	85,865.48
SLM STUDENT LN TR 2006-8 STUDENT LN-BKD NT CL A-6 FLTG RATE 01-25-2041 REG CUSIP: 78443HAF0	543,059.500	519,449.14	531,761.20
Total United States - USD		1,121,427.14	1,118,947.09
Total Corporate Debt Instruments - Preferred		1,121,427.14	1,118,947.09
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	600,000.000	598,464.00	570,644.29
Total Australia - USD		598,464.00	570,644.29
Belgium - USD			
ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5	420,000.000	459,839.44	393,853.91
Total Belgium - USD		459,839.44	393,853.91
Brazil - USD			
SUZANO AUSTRIA FIXED 6% DUE 01-15-2029 SEDOL: BJV3SV7	310,000.000	369,433.97	311,540.05
Total Brazil - USD		369,433.97	311,540.05
Canada - USD			
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 SEDOL: BT03MY9	200,000.000	199,848.00	198,136.78
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7	110,000.000	109,755.80	108,407.81
BANK OF NOVA SCOTIA 3.45% 04-11-2025 CUSIP: 06417XAH4	820,000.000	820,456.00	816,709.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 SEDOL: BMGDBY7	650,000.000	653,098.03	640,074.28
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT3.875% 05-04-2032 CUSIP: 78016FZQ0	140,000.000	129,008.60	128,791.76
TORONTO DOMINION BK 1.15% 06-12-2025 SEDOL: BMGDBS1	40,000.000	39,998.00	39,390.28
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP: 89115A2E1	130,000.000	130,437.80	123,148.54
TORONTO-DOMINION BANK 4.693% 09-15-2027 SEDOL: BR4S1Y9	160,000.000	160,000.00	159,643.80
Total Canada - USD		2,242,602.23	2,214,303.07
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8	40,000.000	40,458.20	39,724.69
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5	625,000.000	578,079.14	524,773.49
Total China - USD		618,537.34	564,498.18
France - USD			
BPCE SR NON PFD 2.375% DUE 01-14-2025 CUSIP: 05583JAG7	500,000.000	497,010.00	499,583.44
PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE05-12-2026 BEO CUSIP: 05565AAR4	675,000.000	676,761.75	667,506.62
PVTPL BNP PARIBAS 2.591% DUE 01-20-2028 REG CUSIP: 09659W2T0	1,375,000.000	1,206,759.25	1,306,789.22
PVTPL BNP PARIBAS 3.052% 01-13-2031 CUSIP: 09659W2K9	1,000,000.000	1,000,000.00	892,026.89
PVTPL BNP PARIBAS 4.625% 03-13-2027 CUSIP: 05581KAC5	425,000.000	423,117.25	418,218.15
Total France - USD		3,803,648.25	3,784,124.32
Germany - EUR			
DEUTSCHE BANK AG 1.75%-FRN 19/11/2030 EUR SEDOL: BN0TOW9	300,000.000	378,292.33	286,508.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Germany - EUR			
Total Germany - EUR		378,292.33	286,508.40
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	1,725,000.000	1,713,785.65	1,658,737.18
DEUTSCHE BK AG N Y BRH 7.146% 07-13-2027 CUSIP: 25160PAN7	500,000.000	500,000.00	515,242.71
DEUTSCHE BK AG N Y 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	600,000.000	630,153.00	538,795.44
Total Germany - USD		2,843,938.65	2,712,775.33
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	260,000.000	263,088.80	240,691.10
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	270,000.000	269,546.40	258,460.54
Total Ireland - USD		532,635.20	499,151.64
Italy - USD			
PVTPL ENEL FIN INTL N V 6.8% DUE 10-14-2025 BEO CUSIP: 29278GAZ1	900,000.000	894,915.00	914,434.21
PVTPL ENI S P A 5.5% 05-15-2034 CUSIP: 26874RAN8	700,000.000	695,331.00	692,041.08
Total Italy - USD		1,590,246.00	1,606,475.29
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030 SEDOL: BKMGBW4	1,150,000.000	1,204,602.00	1,021,001.34
MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 SEDOL: BL69JN3	800,000.000	800,000.00	684,277.97
MITSUBISHI UFJ FINL GROUP INC 3.837% 04-17-2026 CUSIP: 606822CF9	200,000.000	200,000.00	199,300.13
MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG CUSIP: 60687YBQ1	1,000,000.000	1,000,000.00	830,603.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MIZUHO FINL GROUP 2.26% DUE 07-09-2032 SEDOL: BL972V3	1,000,000.000	1,000,000.00	831,437.54
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030 CUSIP: 86562MCW8	500,000.000	500,000.00	512,277.16
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL: BN776F1	300,000.000	300,000.00	288,515.98
Total Japan - USD		5,004,602.00	4,367,413.50
Mexico - USD			
ALPEK SA DE CV 3.25% DUE 02-25-2031 BEO CUSIP: P01703AD2	950,000.000	776,625.00	799,391.55
AMER MOVIL SAB DE 2.875% DUE 05-07-2030 SEDOL: BMBKZG3	800,000.000	843,600.00	713,396.18
Total Mexico - USD		1,620,225.00	1,512,787.73
Netherlands - USD			
ING GROEP N V 5.335% 03-19-2030 SEDOL: BS9CCT5	1,000,000.000	1,000,000.00	1,004,021.03
Total Netherlands - USD		1,000,000.00	1,004,021.03
Saudi Arabia - USD			
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036 CUSIP: 39541EAD5	300,000.000	300,000.00	296,104.50
Total Saudi Arabia - USD		300,000.00	296,104.50
South Africa - USD			
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	2,050,000.000	1,985,436.03	1,850,359.93
Total South Africa - USD		1,985,436.03	1,850,359.93
Spain - USD			
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	200,000.000	201,764.00	198,084.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
BANCO SANTANDER SA SR NON PFD 1.722% 09-14-2027 SEDOL: BMWP7K5	200,000.000	200,572.00	189,056.85
BANCO SANTANDER SA 4.175% 03-24-2028 SEDOL: BNQNGP0	600,000.000	601,762.00	587,476.82
Total Spain - USD		1,004,098.00	974,618.33
Switzerland - USD			
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5	250,000.000	249,572.50	248,764.31
CR SUISSE AG NEW 3.7% DUE 02-21-2025 SEDOL: BN7T3Q7	390,000.000	389,516.40	389,219.95
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027 SEDOL: BPSLKH6	250,000.000	249,267.50	251,490.16
PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO SEDOL: BPK32Z2	1,000,000.000	807,270.00	829,588.67
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	575,000.000	500,899.75	544,013.26
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	1,250,000.000	1,380,775.00	1,182,028.74
PVTPL UBS GROUP AG 5.711% 01-12-2027 CUSIP: 902613AU2	1,475,000.000	1,476,563.50	1,485,568.70
PVTPL UBS GROUP AG 6.246% 09-22-2029 CUSIP: 225401BE7	450,000.000	449,964.00	466,212.73
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	900,000.000	900,000.00	954,774.05
Total Switzerland - USD		6,403,828.65	6,351,660.57
United Kingdom - USD			
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1	61,000.000	66,001.45	59,017.02
B A T CAP CORP 2.259% DUE 03-25-2028 SEDOL: BM9DV55	420,000.000	420,205.10	385,870.44
B A T CAP CORP 2.726% DUE 03-25-2031 CUSIP: 05526DBS3	1,200,000.000	1,172,337.75	1,036,100.30
B A T CAP CORP 4.742% DUE 03-16-2032 CUSIP: 05526DBW4	1,075,000.000	1,038,475.43	1,034,304.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
BARCLAYS PLC FIXED 6.224% 05-09-2033 CUSIP: 06738ECG8	475,000.000	478,619.50	487,989.42
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	1,400,000.000	1,444,968.00	1,393,487.14
BARCLAYS PLC 4.836% 05-09-2028 CUSIP: 06738EAW5	1,425,000.000	1,318,409.25	1,399,729.83
BARCLAYS PLC 6.692% 09-13-2034 SEDOL: BRCF971	300,000.000	300,000.00	317,680.58
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP: 054989AB4	300,000.000	300,000.00	317,110.31
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032 SEDOL: BM9VWR8	3,000,000.000	3,000,000.00	2,531,059.95
HSBC HLDGS PLC 2.099% DUE 06-04-2026 SEDOL: BMXNKB0	500,000.000	479,370.00	494,123.75
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	220,000.000	226,938.80	186,971.16
HSBC HLDGS PLC 2.848% 06-04-2031 SEDOL: BMXNKF4	2,100,000.000	2,104,745.80	1,843,553.93
HSBC HLDGS PLC 4.041% 03-13-2028 SEDOL: BF243H2	210,000.000	190,039.50	205,555.98
HSBC HLDGS PLC 4.25% DUE 08-18-2025 CUSIP: 404280AU3	500,000.000	481,010.00	498,104.24
HSBC HLDGS PLC 4.95% DUE 03-31-2030 CUSIP: 404280CF4	655,000.000	758,435.01	648,340.08
HSBC HLDGS PLC 5.21% DUE 08-11-2028 SEDOL: BP4ZF99	0.000	0.00	0.00
HSBC HOLDINGS PLC 4.755% 06-09-2028 CUSIP: 404280DF3	425,000.000	414,387.75	422,063.57
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	900,000.000	1,079,190.00	883,157.91
LLOYDS BKG GROUP PLC 3.75% 03-18-2028 CUSIP: 53944YAS2	825,000.000	819,167.25	802,723.66
LLOYDS BKG GROUP PLC 3.75% DUE 01-11-2027 SEDOL: BDDXTF4	200,000.000	198,516.00	195,499.14
LLOYDS BKG GROUP 4.582% DUE 12-10-2025 CUSIP: 539439AM1	575,000.000	562,131.50	572,418.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
LLOYDS BKG GROUP 4.65% DUE 03-24-2026 CUSIP: 53944YAB9	925,000.000	935,439.74	919,526.16
NATWEST GROUP PLC 1.642% 06-14-2027 CUSIP: 639057AC2	1,550,000.000	1,551,316.25	1,478,962.40
NATWEST GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	450,000.000	516,604.50	445,577.02
NATWEST GROUP PLC 6.475% 06-01-2034 CUSIP: 639057AP3	450,000.000	450,832.50	461,848.20
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP: 45262BAC7	2,500,000.000	2,562,825.65	2,362,256.45
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	300,000.000	280,767.00	293,560.14
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL: BZ0PJX5	80,000.000	83,568.64	79,778.14
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027 SEDOL: BNM56L6	500,000.000	500,000.00	475,948.81
SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026 SEDOL: BN15XD8	700,000.000	700,000.00	683,972.77
Total United Kingdom - USD		24,434,302.37	22,916,291.80
United States - USD			
ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL: BMCF750	960,000.000	1,030,020.73	932,540.58
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6	1,875,000.000	1,917,412.75	1,739,875.22
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0	95,000.000	93,287.15	94,607.49
ABBVIE INC 3.85% DUE 03-15-2025 REG SEDOL: BN2W9S5	150,000.000	149,875.35	149,729.62
ABBVIE INC 4.8% 03-15-2027 SEDOL: BSNSFG7	10,000.000	9,985.90	10,058.14
ABBVIE INC 4.8% 03-15-2029 SEDOL: BSNSFH8	290,000.000	289,399.70	289,887.81
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	160,000.000	164,592.32	142,299.81
ADVENTIST HLTH 2.952% DUE 03-01-2029 CUSIP: 007944AF8	500,000.000	465,000.00	455,405.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TEX 2.0558% DUE 02-01-2027 CUSIP: 00115BAA5	187,596.440	187,596.14	187,150.11
AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028 SEDOL: BQCZSX3	130,000.000	128,524.50	131,091.93
AIR LEASE CORP 1.875% 08-15-2026 SEDOL: BKPG8Z3	780,000.000	773,970.60	743,458.19
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	70,000.000	69,282.50	69,456.44
AIR LEASE CORP 3.625% DUE 04-01-2027 SEDOL: BF081M7	15,000.000	14,736.15	14,499.74
ALLY AUTO 4.14% DUE 07-16-2029 CUSIP: 02007NAC2	750,000.000	749,922.45	744,711.75
ALPHABET INC FIXED .45% DUE 08-15-2025 CUSIP: 02079KAH0	30,000.000	29,970.30	29,285.10
ALPHABET INC 1.1% DUE 08-15-2030 CUSIP: 02079KAD9	350,000.000	345,597.00	291,425.62
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70	30,000.000	29,987.40	29,738.95
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6	208,000.000	220,480.18	206,979.45
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0	340,000.000	332,438.90	279,865.82
ALTRIA GROUP INC 6.2% 11-01-2028 SEDOL: BRJX0P3	640,000.000	638,726.40	665,240.92
AMAZON COM INC 1.2% DUE 06-03-2027 CUSIP: 023135BR6	740,000.000	732,622.37	685,901.35
AMAZON COM INC 1.5% DUE 06-03-2030 CUSIP: 023135BS4	30,000.000	29,966.70	25,451.35
AMAZON COM INC 2.1% DUE 05-12-2031 BEO SEDOL: BN0WLF8	40,000.000	39,941.70	34,161.51
AMAZON COM INC 3.15% DUE 08-22-2027 BEO CUSIP: 023135BC9	770,000.000	757,171.80	743,420.00
AMAZON.COM INC 3.3% 04-13-2027 SEDOL: BLPP136	40,000.000	39,917.60	39,044.42
AMAZON.COM INC 3.45% 04-13-2029 SEDOL: BMB0JJ4	10,000.000	9,978.40	9,589.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMEREN MISSOURI SECURITIZATION FD I 4.85% 10-01-2041 CUSIP: 023940AA7	500,000.000	499,942.75	489,279.96
AMERICAN EXPRESS CO NT 4.05% 05-03-2029 SEDOL: BMXX087	30,000.000	29,943.90	29,291.31
AMERICAN EXPRESS CO 4.42% 08-03-2033 SEDOL: BPG96M9	50,000.000	47,112.50	47,469.35
AMERICAN EXPRESS CO 6.489% DUE 10-30-2031 SEDOL: BMHLTD5	300,000.000	300,000.00	320,758.75
AMERICAN EXPRESS CR A/C MASTER SER 22-2 CL A 0% 05-17-2027 CUSIP: 02582JJT8	1,232,000.000	1,231,727.48	1,226,525.48
AMERICAN TOWER CORP 5.25% 07-15-2028 SEDOL: BRJVGL5	800,000.000	797,696.00	804,998.53
AMERN EXPRESS CR 4.95% DUE 10-15-2027 SEDOL: BNNG4X6	900,000.000	899,955.36	903,312.63
AMERN EXPRESS CR 5.23% DUE 04-15-2029 CUSIP: 02582JKH2	880,000.000	883,196.87	893,370.54
ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4	80,000.000	80,108.00	73,988.09
ANTHEM INC 3.65% 12-01-2027 CUSIP: 036752AB9	1,100,000.000	1,106,864.00	1,070,986.09
AON NORTH AMER INC FIXED 5.15% 03-01-2029 SEDOL: BMFF8Y3	300,000.000	299,583.00	300,962.44
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2	800,000.000	818,181.70	775,575.66
APPLE INC 2.9% DUE 09-12-2027 SEDOL: BF58H24	300,000.000	334,863.00	288,545.88
AT&T INC FIXED 4.1% 02-15-2028 SEDOL: BG6F453	330,000.000	387,783.00	323,006.84
AT&T INC 2.3% DUE 06-01-2027 SEDOL: BMHWTQ1	370,000.000	378,374.40	349,163.08
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	1,925,000.000	1,512,607.25	1,551,611.22
AUTOMATIC DATA PROCESSING INC SR NT 1.7% 05-15-2028 CUSIP: 053015AG8	490,000.000	488,520.20	447,500.52
AVIS BUDGET RENT 6.44% DUE 08-21-2028 CUSIP: 05377RHR8	480,000.000	483,450.00	491,212.85

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANC OF AMERICA MERRILL LYNCH LARGE LO SERIES 2015-200P CLASS A 3.218% 4-14-33 SEDOL: BWV6CR1	850,000.000	793,652.35	842,885.59
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	20,000.000	18,957.82	17,217.59
BANK AMER CORP 2.015% DUE 02-13-2026 SEDOL: BLK78G9	1,500,000.000	1,502,250.00	1,495,001.96
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	100,000.000	99,828.26	84,437.05
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	250,000.000	250,000.00	220,259.70
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	600,000.000	611,857.70	515,975.08
BANK AMER CORP 3.419% 12-20-2028 CUSIP: 06051GHD4	350,000.000	335,324.50	335,440.27
BANK AMER CORP 3.593% 07-21-2028 SEDOL: BF8F0V2	2,745,000.000	2,523,250.90	2,656,958.33
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	240,000.000	240,000.00	230,094.34
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308	20,000.000	22,056.00	19,843.92
BANK AMER CORP 4.376% 04-27-2028 CUSIP: 06051GKP3	10,000.000	10,000.00	9,892.85
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL: BLR95F6	700,000.000	700,000.00	680,055.98
BANK OF AMERICA CORPORATION 1.658% 03-11-2027 SEDOL: BMHJ4S9	200,000.000	200,000.00	192,712.05
BANK OF AMERICA CORPORATION 3.97% 03-05-2029 SEDOL: BLPLDK5	150,000.000	146,473.50	145,469.03
BANK OF AMERICA CORPORATION 6.204% 11-10-2028 CUSIP: 06051GLC1	675,000.000	704,902.50	698,887.76
BANK SER 23-BNK45 CL A2 5.465% DUE 02-15-2056 CUSIP: 06541BBB3	517,879.000	533,406.57	526,305.36
BANK 2018-BNK14 SER 2018-BN14 CLS A2 4.128% 09-15-2060 CUSIP: 06035RAP1	1,792,509.930	1,846,284.86	1,788,371.02
BANK 2024-BNK48 COML MTG PASS THRU CTF CL 4.775% 10-15-2057 CUSIP: 06541GAC1	600,000.000	605,970.00	577,215.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANNER HEALTH FIXED 2.338% DUE 01-01-2030 SEDOL: BMCSNJ5	1,100,000.000	1,138,973.00	974,448.29
BAXALTA INC 4% DUE 06-23-2025 SEDOL: BYN15Z7	8,000.000	7,929.82	7,972.92
BBCMS MTG TR 2024-5C31 COML MTG PASSTHRICTF CL 5.137% 12-15-2057 CUSIP: 07336YAB1	500,000.000	504,998.35	500,921.80
BENCHMARK MORTGAGE TRUST SER 2018-B7 CL A4 4.51% 11-15-2051 CUSIP: 08162TBB8	700,000.000	767,101.57	678,877.22
BENCHMARK MTG TR SER 22-B37 CL A5 VAR DUE 02-15-2029 BEO SEDOL: BP38HZ9	1,000,000.000	1,007,930.60	1,035,241.70
BENCHMARK 2019-B10 3.717% DUE 03-15-2062 CUSIP: 08162VAE8	860,000.000	885,767.97	813,287.90
BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030 SEDOL: BN6JKF6	885,000.000	884,858.40	832,936.45
BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3	450,000.000	465,265.61	445,644.14
BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9	460,000.000	460,000.00	434,433.90
BK OF AMER CR CARD FIXED 4.98% DUE 11-15-2028 CUSIP: 05522RDH8	880,000.000	875,325.00	888,474.93
BK OF AMER CR CARD SER 22-A2 CL A2 FIXED 5% DUE 04-17-2028 CUSIP: 05522RDF2	2,774,000.000	2,812,142.50	2,788,182.63
BMO 2022-C3 MTG TR SER 22-C3 CL A2 VAR RT DUE 09-15-2054 CUSIP: 05602QAV5	737,180.000	753,361.69	741,759.95
BMO 2024-5C5 MTG TR COML MTG PASS THRU CTF CL 5.4621% 02-15-2057 CUSIP: 05593RAB8	750,000.000	757,498.65	758,652.38
BMO 2024-5C7 MTG TR COML MTG PASSTHRU CTF CL 5.09159994125% 11-15-2057 CUSIP: 09660WAT8	600,000.000	605,999.64	599,527.62
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	220,000.000	220,259.60	213,344.20
BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3	30,000.000	29,003.10	28,591.80
BOSTON PPTYS LTD PARTNERSHIP 4.5% DUE 12-01-2028 CUSIP: 10112RBA1	1,250,000.000	1,252,287.50	1,216,553.79
BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026 SEDOL: BJ68679	40,000.000	40,007.10	39,510.35

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BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3	650,000.000	644,635.64	638,391.15
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7	545,000.000	598,201.86	513,721.15
BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTG 10/27/2036 CUSIP: 10620NCL0	557,374.920	557,374.92	556,216.47
BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 SEDOL: BMX6FC5	112,000.000	111,695.36	110,025.67
BRISTOL-MYERS SQUIBB CO 4.95% 02-20-2026 SEDOL: BPK6XL4	20,000.000	19,989.60	20,097.65
BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031 SEDOL: BPK6XP8	90,000.000	89,858.70	90,669.11
BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034 SEDOL: BPK6XR0	230,000.000	229,947.10	229,781.17
BROADCOM INC 3.15% DUE 11-15-2025 SEDOL: BKPVKZ2	210,000.000	209,714.40	207,268.58
BSTN PPTYS LTD 3.2% DUE 01-15-2025 CUSIP: 10112RAZ7	275,000.000	255,337.50	274,778.80
BSTN PPTYS LTD 3.25% DUE 01-30-2031 CUSIP: 10112RBD5	865,000.000	870,639.80	760,854.44
BSTN PPTYS LTD 6.75% DUE 12-01-2027 CUSIP: 10112RBG8	325,000.000	332,494.50	339,029.38
BURL NORTHN SANTA FIXED 3% DUE 04-01-2025 SEDOL: BYVC3S1	4,000.000	3,818.17	3,984.03
CAP 1 FINL CORP 4.2% DUE 10-29-2025 CUSIP: 14040HBJ3	650,000.000	669,584.50	645,752.18
CAP 1 PRIME AUTO 5.82% DUE 06-15-2028 CUSIP: 14044EAD0	800,000.000	799,853.84	813,958.40
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP: 14040HCZ6	1,100,000.000	1,099,252.00	1,136,068.85
CAPITAL ONE MULTI-ASSET EXECUTION SER 22-A3 CL A 4.95% DUE 10-15-2027 SEDOL: BNNG4Z8	900,000.000	899,858.79	903,317.94
CAPITAL ONE MULTI-ASSET EXECUTION TR SER22-A1 CL A1 2.8% 03-15-2027 CUSIP: 14041NFZ9	735,000.000	734,944.58	732,258.23
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 23-A1CLS A 4.42% 05-15-2028 CUSIP: 14041NGD7	800,000.000	799,816.56	800,059.52

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Corporate Debt Instruments - Other			
United States - USD			
CARMAX AUTO OWNER TRUST SER 22-4 CL A3 5.34% DUE 08-16-2027 REG SEDOL: BP9NTQ3	684,061.530	683,901.12	687,469.46
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	40,000.000	40,177.70	35,772.84
CATERPILLAR FINANCIAL SERVICES 4.4% 10-15-2027 SEDOL: BMYDZ47	600,000.000	599,700.00	597,628.09
CHARLES SCHWAB CORP 5.853% 05-19-2034 CUSIP: 808513CE3	400,000.000	401,288.00	412,112.58
CHARLES SCHWAB CORP 6.196% 11-17-2029 CUSIP: 808513CJ2	475,000.000	478,310.75	495,024.05
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4	1,995,000.000	1,865,187.76	1,782,748.32
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2	690,000.000	825,645.90	675,187.87
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 CUSIP: 161175CQ5	300,000.000	298,560.00	306,117.26
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO CUSIP: 161175BK9	825,000.000	797,288.25	798,442.84
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	674,000.000	718,119.73	673,211.53
CHEVRON CORP NEW 1.995% DUE 05-11-2027 SEDOL: BLB4137	130,000.000	138,739.30	122,886.29
CHEVRON U S A INC 3.25% 10-15-2029 SEDOL: BMYC7B5	200,000.000	222,256.00	188,171.38
CHEVRON U S A INC 3.85% 01-15-2028 SEDOL: BMV7YS9	280,000.000	316,016.09	276,199.50
CHUBB INA HOLDINGS LLC 4.65% 08-15-2029 SEDOL: BRJPP21	500,000.000	499,520.00	498,272.50
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12	140,000.000	154,098.59	137,195.94
CIGNA CORP NEW 2.4% DUE 03-15-2030 SEDOL: BLGBML8	185,000.000	197,990.70	161,878.14
CIGNA CORP NEW 3.25% 04-15-2025 SEDOL: BMCBZJ8	85,000.000	84,947.30	84,591.21
CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030 CUSIP: 17305EGS8	1,000,000.000	925,468.75	975,176.40

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CITIGROUP COML MTG TR SER 2014-B2 CLS AAB 3.962% DUE 03-10-2051 CUSIP: 17327FAE6	513,488.080	528,863.56	507,486.79
CITIGROUP COML MTG 3.297% DUE 10-12-2050 CUSIP: 17326FAE7	316,177.940	319,969.59	310,324.66
CITIGROUP INC CITIGROUP INC 03-17-2026 SEDOL: BMZQ084	500,000.000	500,000.00	501,238.70
CITIGROUP INC FLTG RT 4.412% DUE 03-31-2031 CUSIP: 172967MP3	975,000.000	981,508.19	937,180.39
CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP: 17308CC53	2,100,000.000	2,261,673.00	1,894,648.29
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	570,000.000	568,654.80	482,875.68
CITIGROUP INC 2.572% 06-03-2031 CUSIP: 172967MS7	260,000.000	265,829.69	226,696.08
CITIGROUP INC 3.29% 03-17-2026 CUSIP: 172967NL1	700,000.000	698,852.00	697,409.00
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	30,000.000	30,144.13	26,940.62
CITIGROUP INC 3.98% 03-20-2030 CUSIP: 172967ME8	530,000.000	546,855.82	506,143.28
CITIGROUP INC 4.075% 04-23-2029 SEDOL: BLPNK77	350,000.000	340,760.00	339,532.17
CITIGROUP INC 4.125% DUE 07-25-2028 CUSIP: 172967KU4	1,475,000.000	1,493,895.30	1,434,141.53
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79	410,000.000	420,262.98	408,765.82
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	840,000.000	824,423.20	828,706.75
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL: BPMP6Y3	10,000.000	10,000.00	9,936.19
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00	220,000.000	261,056.40	220,881.69
CMO BANK SR 2019-BNK20 CL A-3 2.758% 09-01-2061 SEDOL: BM9RD28	3,500,000.000	3,136,328.13	3,143,210.35
CMO BANK 2017-BNK4 MTG PASS THRU CTF CL A-SB 3.419% DUE 05-15-2050 REG CUSIP: 06541FAY5	176,506.140	173,417.29	174,288.45

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CMO BANK 2017-BNK9 CLASS A4 3.538% DUE 11-15-2054 CUSIP: 06540RAE4	1,600,000.000	1,510,562.50	1,536,424.48
CMO BANK 2021-BNK38 SR 21-BN38 CL A5 2.581% 12-15-2064 SEDOL: BNGFDY4	790,000.000	795,739.85	663,382.36
CMO BANK 2021-BN33 CL AS 2.647% DUE 05-15-2064 BEO CUSIP: 06541CBL9	580,000.000	590,648.43	496,982.86
CMO BARCLAYS COMMERCIAL MTG SECURITIES SER 22-C18 CL A2 VAR RT DUE 12-15-2055 CUSIP: 054975AB3	1,160,000.000	1,159,998.84	1,173,633.71
CMO BENCHMARK SER 19-B14 CL A5 3.0486% DUE 12-15-2061 SEDOL: BKTGB61	2,500,000.000	2,250,878.91	2,258,419.00
CMO BENCHMARK SER 2019-B13 CLS ASB 2.888% 08-15-2057 CUSIP: 08162DAC2	954,008.920	982,616.41	913,062.86
CMO BENCHMARK 2019-B14 MTG TR SER 19-B14CLS ASB 2.9571% DUE 12-15-2061 REG CUSIP: 08162YAG7	884,668.290	911,207.80	848,602.04
CMO BENCHMARK 2020-B16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-2057 SEDOL: BKQR4G8	890,000.000	912,910.55	792,318.14
CMO BENCHMARK 2021-B31 SR 21-B31 CL A-5 2.5745% 12-15-2054 SEDOL: BPG9GL8	720,000.000	739,800.00	611,475.77
CMO BENCHMARK 2022-B32 MTG TR CL A5 2.9089% DUE 01-15-2055 BEO SEDOL: BMYRTS1	570,000.000	587,095.73	482,143.79
CMO BMO MORTGAGE TRUST SR 24-5C4 CL A2 6.045% 02-15-2057 CUSIP: 09660SAT7	789,105.000	796,995.58	814,202.01
CMO BMO MORTGAGE TRUST SR 24-5C8 CL A3 VAR RT 12-15-2057 CUSIP: 09661XAC2	500,000.000	514,998.00	509,145.85
CMO CD 2016-CD2 MTG TR COML MTG PASSTHRUCTF CL A-3 3.248% DUE 11-10-2049 REG CUSIP: 12515ABD1	1,012,578.950	943,557.46	988,314.32
CMO CITIGROUP COML MTG TR SER 2016-C1 CL AAB 3.003% 05-10-2049 CUSIP: 17290YAS7	224,038.750	218,630.32	222,207.43
CMO CITIGROUP COML MTG TR 2017-B1 COML MTG CTF CL A-AB 3.243% 08-15-2050 CUSIP: 17326CBA1	587,176.000	598,346.11	574,364.76
CMO CITIGROUP COML MTG TR 2017-P8 CL A-AB 3.268% 09-15-2050 CUSIP: 17326DAE2	718,635.880	740,185.17	706,779.97
CMO CITIGROUP COML MTG TR 2019-GC43 SER 19-GC43 CLS AAB 2.8841% 11-10-2052 CUSIP: 17328HBE0	1,549,030.590	1,595,464.48	1,482,000.94
CMO COMM MTG TR SER 2018-COR3 CL ASB 4.181% 05-10-2051 REG CUSIP: 12595VAB3	162,436.570	172,030.49	161,069.83

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CMO COMM 2016-COR1 MTG TR MTG PASS THRU CTF CL A-SB 2.972% DUE 10-10-2049 REG CUSIP: 12594MBA5	210,782.830	213,162.37	208,102.01
CMO CSAIL 2015-C4 COML MTG TRUST SR 2015-C4 CL-ASB 3.6167% DUE 11-11-2048 CUSIP: 12635RAY4	168,834.400	181,503.58	168,052.98
CMO DBJPM MTG TR SR 2017-C6 CL A4 3.071% 06-10-2050 CUSIP: 23312JAE3	1,245,000.000	1,156,342.38	1,188,424.96
CMO GS MTG SECS TR SER 2019-GC42 CLS AAB 2.9092% 09-01-2052 CUSIP: 36257UAM9	753,162.540	775,755.92	720,816.09
CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-5 3.454% 09-15-2050 CUSIP: 465968AE5	500,000.000	485,000.00	477,881.85
CMO JPMDB COML MTG SECS SR 2017-C7 CL A-5 3.4092% DUE 10-15-2050 CUSIP: 46648KAU0	1,000,000.000	946,523.44	947,892.00
CMO JPMDB COML MTG SECS TR SR 2019-COR6 CL ASB 2.9815% 04-13-2029 CUSIP: 48129RAZ8	982,177.260	1,011,637.76	931,542.00
CMO JPMDB COML MTG SECS TR 2016-C4 2.99410009384% DUE 12-15-2049 REG CUSIP: 46646RAK9	448,394.400	461,845.81	441,096.20
CMO MORGAN STANLEY CAP I TR 2018-H3 CL A-SB 4.12% 07-15-2051 CUSIP: 61767YAW0	681,755.050	702,182.20	673,091.17
CMO MORGAN STANLEY CAPITAL I TRUST SER 2015-UBS8 CL A3 3.54% 12-15-2048 SEDOL: BJN4R33	893,498.590	957,299.97	884,465.23
CMO UBS COML MTG SER 2019-C16 CL ASB 3.46030% 04-15-2052 REG CUSIP: 90276YAC7	939,705.650	967,892.12	906,930.97
CMO UBS COML MTG TR 2017-C7 SE 2017-C7 CL ASB 3.586% 12-15-2050 CUSIP: 90276WAQ0	576,235.920	593,519.30	567,261.85
CMS ENERGY CORP 3% DUE 05-15-2026 SEDOL: BD31895	15,000.000	14,943.30	14,639.75
CNH EQUIP TR 2022-A ASSET BACKED NT CL A-3 2.83% 07-15-2027 CUSIP: 12660DAC1	712,507.240	712,454.60	706,012.74
COCA COLA CO 3.375% DUE 03-25-2027 SEDOL: BL63CD6	70,000.000	79,713.62	68,553.41
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027 CUSIP: 20030NDK4	80,000.000	90,290.80	77,708.34
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3	1,960,000.000	2,052,584.60	1,822,122.61
COMCAST CORP NEW 3.15% DUE 02-15-2028 CUSIP: 20030NCA7	100,000.000	98,966.00	95,265.80

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COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9	50,000.000	54,585.00	49,234.00
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8	210,000.000	241,377.30	208,910.45
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6	920,000.000	899,721.17	897,367.20
COMCAST CORP NEW 5.1% 06-01-2029 SEDOL: BT029V2	300,000.000	299,784.00	303,186.82
CONSTELLATION BRANDS INC 2.25% DUE 08-01-2031 BEO SEDOL: BMD9W23	30,000.000	25,043.70	24,968.00
CONSTELLATION BRANDS INC 4.35% 05-09-2027 SEDOL: BMV9MV4	10,000.000	9,994.20	9,897.72
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9	200,000.000	219,413.80	194,535.51
COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027 SEDOL: BMG1PD8	570,000.000	579,955.10	529,916.59
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFYL18	255,000.000	260,621.49	249,301.73
COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNSL3	490,000.000	548,135.20	473,821.51
CSAIL COML MTG TR SER 2019-C17 CL ASB 2.9566%08-01-2031 CUSIP: 12597BAV1	848,557.270	874,013.14	816,723.22
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69	30,000.000	26,331.90	24,193.34
CVS HEALTH CORP 3.625% DUE 04-01-2027 REG SEDOL: BM6CF42	230,000.000	229,590.60	223,194.07
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL: BK8TZ92	170,000.000	193,936.00	155,677.66
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82	290,000.000	283,785.30	288,140.76
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3	1,315,000.000	1,325,300.32	1,273,901.49
CVS HEALTH CORP 5.55% 06-01-2031 SEDOL: BM8JBZ4	400,000.000	399,704.00	397,076.28
CVS HEALTH CORPORATION 2.125% DUE 09-15-2031 BEO SEDOL: BN6SF14	10,000.000	9,936.90	8,009.89

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United States - USD			
DBGS 2018-C1 MTG TR COML MTG PASS THRU CTF CL A-2 4.358% 10-15-2051 CUSIP: 23307DAX1	628,139.920	646,976.94	626,239.92
DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39	110,000.000	123,982.10	101,155.61
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	80,000.000	88,322.40	81,154.45
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO SEDOL: BNDFS75	430,000.000	470,251.92	416,069.30
DEVON ENERGY CORP NEW 5.25% 10-15-2027 BEO SEDOL: BNDFS86	92,000.000	98,900.00	92,125.77
DEVON ENERGY CORPORATION 5.2% 09-15-2034 SEDOL: BSQND80	40,000.000	39,986.40	38,007.80
DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026 SEDOL: BJR45C4	140,000.000	145,182.90	136,317.52
DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO CUSIP: 25278XAR0	110,000.000	114,431.90	97,223.24
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3	290,000.000	306,490.30	269,482.02
DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93% 06-15-2028 CUSIP: 254683CZ6	900,000.000	899,878.41	905,883.39
DISCOVER CARD FIXED 1.96% DUE 02-16-2027 CUSIP: 254683CR4	840,000.000	839,904.32	837,452.20
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG CUSIP: 25746UDG1	1,450,000.000	1,435,427.50	1,334,124.32
DOW CHEMICAL CO 4.8% DUE 11-30-2028 CUSIP: 260543CY7	650,000.000	677,573.00	646,362.99
DUKE ENERGY OH INC 2.125% DUE 06-01-2030 SEDOL: BMHC5Z2	240,000.000	259,183.20	207,490.89
EBAY INC 1.4% DUE 05-10-2026 BEO SEDOL: BMF4F38	480,000.000	479,817.60	459,570.43
ELI LILLY AND COMPANY 4.7% 02-09-2034 SEDOL: BSHRLD9	410,000.000	409,868.80	397,463.92
EMORY UNIV FIXED 2.143% DUE 09-01-2030 SEDOL: BMX9KP2	1,100,000.000	1,100,000.00	957,711.78
EMPIRE DIST BONDCO LLC 4.943% 01-01-2033 SEDOL: BQXL3C4	1,000,000.000	999,965.60	990,104.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027 SEDOL: BHHMZ02	140,000.000	164,645.60	141,785.16
ENERGY TRANSFER LP 5.55% DUE 02-15-2028 BEO SEDOL: BPLKW07	60,000.000	60,296.37	60,945.21
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	210,000.000	211,646.40	208,382.44
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53	270,000.000	279,568.60	251,928.87
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6	140,000.000	161,913.90	139,779.33
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4	730,000.000	765,818.75	660,115.41
ENTERPRISE PRODS 3.95% DUE 02-15-2027 SEDOL: BD073Q8	145,000.000	167,102.35	142,948.71
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	10,000.000	11,064.00	9,760.97
ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5	60,000.000	64,589.40	65,246.50
EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6	92,000.000	100,023.65	91,538.41
EOG RES INC 4.375% DUE 04-15-2030 SEDOL: BLBMLZ3	550,000.000	640,814.20	534,758.07
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490	200,000.000	191,222.00	194,477.57
EQT CORP 7% DUE 02-01-2030 SEDOL: BKKL239	180,000.000	188,065.80	191,198.88
EXELON CORP SR NT 3.35% 03-15-2032 CUSIP: 30161NBE0	1,525,000.000	1,533,250.25	1,349,667.14
EXXON MOBIL CORP 2.61% DUE 10-15-2030 SEDOL: BMDSC20	30,000.000	32,041.62	26,731.97
EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25	100,000.000	104,160.52	99,688.94
EXXON MOBIL CORP 3.043% DUE 03-01-2026 SEDOL: BYYD0F7	190,000.000	182,058.00	187,008.59
FIRSTENERGY CORP 1.6% DUE 01-15-2026/06-08-2020 REG SEDOL: BMBT2S1	40,000.000	40,080.80	38,562.62

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Corporate Debt Instruments - Other			
United States - USD			
FISERV INC 5.15% SEDOL: BSWT7G5 08-12-2034	400,000.000	399,256.00	390,952.82
FISERV INC 5.375% SEDOL: BS0FL41 08-21-2028	700,000.000	698,180.00	709,592.91
FLORIDA POWER AND LIGHT COMPANY 2.45% SEDOL: BPLF6T9 02-03-2032	500,000.000	499,200.00	421,973.73
FORD CR AUTO LEASE 5.06% DUE 05-15-2027 CUSIP: 345290AD2	600,000.000	599,935.80	602,949.36
FORD CR AUTO OWNER 4.11% DUE 07-15-2030 CUSIP: 34532UAE9	1,255,000.000	1,235,586.72	1,233,063.98
FORD CR AUTO OWNER 5.23% DUE 05-15-2028 CUSIP: 344930AD4	1,017,000.000	1,012,868.44	1,025,826.03
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1	3,334,810.350	3,384,832.50	3,349,370.13
FORD CREDIT AUTO OWNER TRUST SER 24-A CL A3 5.38% 12-15-2028 CUSIP: 34535EAD4	2,187,000.000	2,186,316.57	2,206,547.62
FORD MOTOR CREDIT CO LLC 6.125% SEDOL: BPBJXV2 03-08-2034	1,000,000.000	998,970.00	978,019.03
FORD MOTOR CREDIT CO LLC 6.798% CUSIP: 345397D59 DUE 11-07-2028	650,000.000	654,257.50	673,831.14
FORD MOTOR CREDIT CO LLC 6.8% DUE CUSIP: 345397C92 05-12-2028	500,000.000	520,205.00	516,703.25
FORD MTR CO DEL 6.1% SEDOL: BNDY3J9 08-19-2032A	150,000.000	140,980.50	149,365.43
FOX CORP 6.5% 10-13-2033 CUSIP: 35137LAN5	80,000.000	79,028.12	84,325.62
GEN DYNAMICS CORP 3.625% DUE 04-01-2030 SEDOL: BMFFM41	50,000.000	60,432.50	47,223.24
GENERAL DYNAMICS CORP 1.15% DUE SEDOL: BNXM821 06-01-2026 BEO	1,320,000.000	1,317,927.60	1,261,165.26
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BQHM3Y5	40,000.000	37,550.00	40,365.00
GILEAD SCIENCES 1.65% DUE 10-01-2030 CUSIP: 375558BY8	100,000.000	98,793.00	83,699.02
GLP CAP L P/GLP FING II INC 5.625% SEDOL: BR2NKK5 09-15-2034	500,000.000	495,470.00	491,954.15

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Corporate Debt Instruments - Other			
United States - USD			
GM FINANCIAL AUTOMOBILE LEASIN 5.78% SER 24-2 CL A3 07-20-2027 CUSIP: 36269WAD1	407,000.000	406,976.35	411,436.30
GM FINL CONSUMER AUTOMOBILE RECEIVABLES SR 22-2 CL A-3 3.1% 01-19-2027 CUSIP: 362585AC5	898,057.670	897,869.98	892,418.59
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	280,000.000	281,341.20	238,723.02
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51	130,000.000	138,234.30	129,551.82
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88	2,400,000.000	2,369,449.59	2,334,273.67
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	3,700,000.000	3,700,000.00	3,087,597.50
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8	610,000.000	595,170.90	606,417.36
GOLDMAN SACHS 3.75% DUE 05-22-2025 SEDOL: BY58YX7	75,000.000	74,758.50	74,725.63
GOLDMAN SACHS 3.8% DUE 03-15-2030 SEDOL: BLNNX58	420,000.000	491,632.00	394,162.59
GOLDMAN SACHS 3.85% DUE 01-26-2027 SEDOL: BDFDPG5	260,000.000	260,655.80	255,158.84
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8	380,000.000	432,090.40	377,907.72
GS MTG SECS TR 3.469% DUE 11-10-2050 CUSIP: 36254KAL6	550,000.000	538,656.25	525,713.16
HALEON US CAPITAL LLC 3.375% 03-24-2027 SEDOL: BP0SW46	260,000.000	259,430.60	252,414.17
HERSHEY CO FIXED .9% DUE 06-01-2025 SEDOL: BMWP0B7	30,000.000	29,944.50	29,525.07
HERTZ VEH FING III 3.73% DUE 09-25-2026 CUSIP: 42806MBA6	140,000.000	138,031.25	139,229.80
HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62	580,000.000	588,173.36	554,955.16
HOME DEPOT INC 2.875% 04-15-2027 SEDOL: BLFG7Z3	220,000.000	218,820.80	212,657.81
HOME DEPOT INC 3.9% DUE 12-06-2028 REG SEDOL: BHQFF35	260,000.000	310,204.10	253,374.56

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Corporate Debt Instruments - Other			
United States - USD			
HOME DEPOT INC 4.5% 09-15-2032 SEDOL: BPLYZY4	200,000.000	199,762.00	194,716.90
HONDA AUTO RECEIVABLES OWNER TRUST SER 23-4 CL A3 5.67% 06-21-2028 CUSIP: 438123AC5	1,903,000.000	1,914,893.75	1,933,206.13
HONDA AUTO RECEIVABLES OWNER TRUST SER 24-3 CLS A4 4.51% 11-21-2030 CUSIP: 43813YAD4	500,000.000	499,921.80	498,310.00
HONEYWELL INTERNATIONAL INC 4.95% 09-01-2031 SEDOL: BQC4X68	610,000.000	608,902.00	610,343.17
HUMANA INC SR NT 5.75% 12-01-2028 SEDOL: BN12KP0	420,000.000	420,165.60	427,677.81
HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6	40,000.000	35,436.80	31,867.13
HUMANA INC 3.7% 03-23-2029 SEDOL: BLKFWG1	230,000.000	229,705.60	217,182.23
HUMANA INC 4.5% DUE 04-01-2025 SEDOL: BLD6L75	20,000.000	22,444.20	19,971.67
HYUNDAI AUTO RECEIVABLES TRUST SER 24-C CL A3 4.41% 05-15-2029 CUSIP: 448976AD2	3,192,000.000	3,191,766.35	3,181,654.73
INTEL CORP FIXED 3.75% DUE 03-25-2027 SEDOL: BMDZN62	280,000.000	325,830.40	273,140.55
INTEL CORP 5.125% 02-10-2030 SEDOL: BMX7HB1	10,000.000	9,997.10	9,913.10
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033 SEDOL: BMTWJ81	350,000.000	342,309.81	335,367.52
JOHN DEERE OWNER TR 2022 ASSET BACKED NTCL A-3 0.0% 09-16-2026 CUSIP: 47787JAC2	212,252.610	212,205.66	210,484.72
JOHN DEERE OWNER TR 2022-B ASSET BACKED NT CL A-3 3.74% 02-16-2027 CUSIP: 47800AAC4	318,658.200	318,627.77	317,270.73
JOHNSON CTLS INTL 3.9% DUE 02-14-2026 SEDOL: BDH2HM0	15,000.000	15,234.00	14,852.48
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	3,800,000.000	3,800,000.00	3,150,355.27
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	1,115,000.000	1,066,419.00	1,105,408.05
JPMORGAN CHASE & CO 2.522% 04-22-2031 CUSIP: 46647PBL9	1,755,000.000	1,790,101.98	1,545,308.09

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United States - USD			
JPMORGAN CHASE & CO 2.58% 04-22-2032 CUSIP: 46647PCC8	380,000.000	387,347.60	326,036.77
JPMORGAN CHASE & CO 3.509% 01-23-2029 CUSIP: 46647PAM8	270,000.000	259,569.90	259,064.34
JPMORGAN CHASE & CO 3.782% 02-01-2028 CUSIP: 46625HRY8	770,000.000	742,796.83	753,729.04
JPMORGAN CHASE & CO 4.25% 10-01-2027 CUSIP: 46625HNJ5	400,000.000	413,340.00	397,008.11
JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL: BLPNJQ9	280,000.000	282,543.10	274,336.86
JPMORGAN CHASE & CO 4.493% 03-24-2031 CUSIP: 46647PBJ4	575,000.000	581,003.00	560,378.39
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	300,000.000	300,000.00	305,122.57
JPMORGAN CHASE & CO. 2.956% 05-13-2031 CUSIP: 46647PBP0	475,000.000	481,754.50	424,912.78
JPMORGAN CHASE & 2.95% DUE 10-01-2026 SEDOL: BDHBPY5	159,000.000	159,159.59	154,902.53
KENVUE INC SR NT 5.05% 03-22-2028 SEDOL: BS6R895	290,000.000	289,556.30	293,413.93
KENVUE INC SR NT 5.35% 03-22-2026 SEDOL: BQS8YT4	210,000.000	209,880.30	211,937.01
KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG SEDOL: BMGWDJ3	30,000.000	31,086.60	27,733.41
KINDER MORGAN INC 4.3% DUE 06-01-2025 SEDOL: BTN21S0	120,000.000	129,990.00	119,722.88
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3	90,000.000	101,214.69	88,315.85
KINDER MORGAN INC 5.2% 06-01-2033 CUSIP: 49456BAX9	1,275,000.000	1,257,290.25	1,246,207.54
LAM RESH CORP FIXED 1.9% DUE 06-15-2030 SEDOL: BL640M4	370,000.000	394,031.50	317,144.96
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	70,000.000	69,897.10	70,898.94
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	560,000.000	528,738.00	545,103.94

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United States - USD			
LILLY ELI & CO 4.2% 08-14-2029 SEDOL: BMYDWB3	70,000.000	69,846.70	68,635.74
LILLY ELI & CO 4.5% 02-09-2029 SEDOL: BSHRLB7	300,000.000	299,802.00	298,344.63
LOCKHEED MARTIN CORP 3.9% 06-15-2032 SEDOL: BN7T9Q9	360,000.000	359,683.20	334,499.15
LOCKHEED MARTIN CORP 4.5% 02-15-2029 SEDOL: BPG2GZ1	110,000.000	110,994.40	108,801.70
LOWES COMPANIES INC 1.7% 09-15-2028 SEDOL: BNG50Q5	120,000.000	119,732.40	107,380.74
LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14	510,000.000	631,974.50	500,295.17
LOWES COS INC 5.0% 04-15-2033 SEDOL: BMDQFV4	180,000.000	179,546.40	177,278.39
MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0	330,000.000	383,097.00	309,623.11
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 SEDOL: BDFC7V1	30,000.000	33,065.80	29,320.22
MCDONALDS CORP 1.45% DUE 09-01-2025 SEDOL: BLH1596	10,000.000	9,955.90	9,790.09
MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76	310,000.000	316,745.46	307,625.89
MERCEDES BENZ AUTO 4.8% DUE 04-16-2029 CUSIP: 587918AD5	750,000.000	760,488.29	753,319.95
MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6	310,000.000	318,259.60	260,114.97
META PLATFORMS INC 4.3% 08-15-2029 SEDOL: BT3NG77	400,000.000	399,228.00	395,077.90
META PLATFORMS INC 4.75% 08-15-2034 SEDOL: BT3NFJ2	60,000.000	59,886.00	58,439.86
MF1 2021-FL5 LTD / MF1 2021-FL5 LLC SR SECD NT CL A FLTG 144A 5.3463 07-15-2036 CUSIP: 55282XAA8	189,075.940	189,075.94	188,850.37
MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL: BMX3QS9	60,000.000	58,717.99	61,471.42
MICROSOFT CORP 3.3% DUE 02-06-2027 CUSIP: 594918BY9	320,000.000	362,089.27	313,292.61

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MIDAMERICAN ENERGY 3.65% DUE 04-15-2029 SEDOL: BJ1STT7	150,000.000	149,866.50	143,041.28
MONDELEZ INTL INC 1.5% DUE 05-04-2025 CUSIP: 609207AU9	450,000.000	457,880.30	444,879.43
MORGAN STANLEY BK 2.84% DUE 11-15-2049 CUSIP: 61766RAY2	638,334.400	610,457.15	620,912.02
MORGAN STANLEY BK 3.719% DUE 07-15-2050 CUSIP: 61690QAE9	450,000.000	450,650.39	446,936.72
MORGAN STANLEY CAP I TR 2016-BNK2 CL A4 3.049% 11-15-2049 REG CUSIP: 61690YBU5	522,728.000	497,081.66	500,113.06
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP: 6174468X0	150,000.000	143,080.50	122,715.94
MORGAN STANLEY 2.188% 04-28-2026 SEDOL: BMYZ0Y8	480,000.000	492,269.78	475,715.52
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	1,000,000.000	1,000,000.00	828,841.23
MORGAN STANLEY 3.625% DUE 01-20-2027 SEDOL: BYM4WS9	200,000.000	218,764.00	196,382.81
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3	900,000.000	845,190.00	867,582.38
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	250,000.000	256,797.70	245,991.51
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	50,000.000	51,693.50	49,725.63
MPLX LP FIXED 4.125% DUE 03-01-2027 SEDOL: BDFC186	290,000.000	280,230.40	285,713.58
MPLX LP 4.8% 02-15-2029 SEDOL: BF5M0H2	160,000.000	176,493.70	158,597.88
MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056 CUSIP: 55361AAU8	800,000.000	823,996.00	835,459.20
NATIONAL RURAL UTILS COOP 5.6% 11-13-2026 SEDOL: BRJX5W5	400,000.000	399,860.00	406,570.47
NAVISTAR FINL 5.59% DUE 04-25-2029 CUSIP: 63938PBW8	610,000.000	609,918.32	616,679.68
NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032 CUSIP: 65339KCJ7	700,000.000	712,761.00	689,237.28

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NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 CUSIP: 65339KBW9	1,550,000.000	1,526,564.00	1,404,022.47
NIKE INC 2.4% DUE 03-27-2025 SEDOL: BKSG5F9	60,000.000	63,616.20	59,683.87
NIKE INC 2.75% DUE 03-27-2027 SEDOL: BKSG5H1	640,000.000	702,025.00	616,992.40
NISSAN AUTO 4.34% DUE 03-15-2029 CUSIP: 65479WAD6	1,949,000.000	1,948,819.91	1,941,033.07
NORFOLK SOUTHN 2.9% DUE 06-15-2026 SEDOL: BYZ2G77	9,000.000	8,655.03	8,790.61
NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4	579,000.000	566,859.91	578,531.24
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3	76,000.000	72,182.27	72,633.00
NSTAR ELEC CO 5.6% DUE 10-01-2028 SEDOL: BSB8Y39	900,000.000	899,676.00	907,852.51
NVIDIA CORP FIXED 2.85% DUE 04-01-2030 CUSIP: 67066GAF1	130,000.000	143,623.77	119,108.55
OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026 SEDOL: BK8VN94	690,000.000	739,218.85	692,406.72
ONEOK INC 5.55% 11-01-2026 SEDOL: BMZ6BH0	150,000.000	149,829.00	151,856.73
ONEOK INC 5.65% 11-01-2028 SEDOL: BMZ6BK3	260,000.000	259,659.40	265,296.17
ONEOK INC 5.8% 11-01-2030 SEDOL: BMZ6BM5	80,000.000	79,844.00	82,466.34
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70	10,000.000	9,984.50	8,801.17
ORACLE CORP FIXED 2.95% DUE 04-01-2030 CUSIP: 68389XBV6	1,300,000.000	1,068,056.48	1,174,224.82
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	20,000.000	19,990.40	19,284.01
ORACLE CORP 4.65% 05-06-2030 SEDOL: BMWS986	100,000.000	99,682.00	98,584.40
OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50	40,000.000	39,999.60	39,691.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	160,000.000	159,909.40	149,220.83
PACCAR FINL CORP 1.1% DUE 05-11-2026 SEDOL: BMV7BB1	530,000.000	529,639.60	506,077.36
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WWD3	500,000.000	497,545.00	468,414.81
PACIFIC GAS & ELEC CO 5.55% 05-15-2029 SEDOL: BQC4X79	310,000.000	309,792.30	314,980.59
PACIFIC GAS 4.65% 08-01-2028 SEDOL: BLPHDN6	600,000.000	670,488.00	590,958.39
PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025 CUSIP: 70450YAG8	90,000.000	89,982.00	88,830.47
PAYPAL HOLDINGS INC 4.4% DUE 06-01-2032 BEO CUSIP: 70450YAL7	40,000.000	38,648.80	38,420.09
PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3	300,000.000	305,768.00	255,679.65
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1	170,000.000	174,381.90	152,483.21
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL: BPK8GY4	783,691.890	783,671.74	765,282.28
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL: BMHX856	560,000.000	557,933.60	532,855.16
PHILIP MORRIS INTL INC 4.875% 02-13-2029 SEDOL: BPG5N60	10,000.000	9,907.00	9,986.57
PHILIP MORRIS INTL INC 5.125% DUE 11-17-2027 CUSIP: 718172CV9	1,975,000.000	1,965,381.75	1,998,520.55
PHILIP MORRIS INTL INC 5.125% 02-13-2031 SEDOL: BPG5N71	80,000.000	79,139.20	80,050.04
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93	50,000.000	48,905.50	49,436.95
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89	835,000.000	846,543.55	721,758.38
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	70,000.000	70,253.40	67,573.19
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL: BMFBJD7	100,000.000	96,119.00	85,191.99

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United States - USD			
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3	530,000.000	520,156.30	449,944.04
PNC FINL SVCS FLTGT RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7	490,000.000	490,156.00	492,082.86
PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG SEDOL: BL63MT2	720,000.000	825,633.60	662,831.02
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	1,000,000.000	1,000,000.00	999,289.47
PVTPL ARI FLEET LEASE TRUST SER 24-A CL A3 5.0% 11-15-2032 CUSIP: 00218KAC7	510,000.000	509,967.72	511,380.72
PVTPL ATHENE GLOBAL FUNDING 4.86% 08-27-2026 SEDOL: BRQN2H2	400,000.000	400,000.00	399,547.17
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6.02% DUE 02-20-2030 CUSIP: 05377RHM9	1,720,000.000	1,758,251.35	1,783,116.09
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC 5.85% DUE 06-20-2030 BEO CUSIP: 05377RHZ0	500,000.000	499,948.90	503,063.35
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030 CUSIP: 05377RHY3	800,000.000	799,862.40	810,994.24
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL: BD3JBT0	180,000.000	174,422.00	171,437.95
PVTPL COX COMMUNICATIONS INC NEW NT 144A 3.35% DUE 09-15-2026/09-13-2016 BEO CUSIP: 224044CG0	700,000.000	726,978.00	683,242.75
PVTPL CRH AMERICA INC BNDS 3.875% DUE 05-18-2025 BEO CUSIP: 12626PAM5	500,000.000	507,540.00	497,336.32
PVTPL ECMC GROUP STUD LN TR 2018-2 NT CLA FLTGT RATE 144A VAR RT DUE 09-25-2068 CUSIP: 26829GAA6	486,586.050	485,961.25	480,386.41
PVTPL ECMC GROUP STUD LN TR 2021-1 ECMC 2021-1A A1B VAR RT DUE 11-25-2070 BEO CUSIP: 26833RAB4	1,065,151.950	1,065,151.95	1,054,024.31
PVTPL ECMC GROUP STUDENT LN TR SR 17-2A CL A FLTGT RT 05-25-2067 CUSIP: 26828VAA4	550,615.410	550,615.41	549,937.49
PVTPL EQUITABLE FINL LIFE 1.3% 07-12-2026 SEDOL: BKY6371	1,300,000.000	1,297,491.00	1,234,487.54
PVTPL GM FINANCIAL REVOLVING RECEIVABLES 23-2 CL A 5.77% 08-11-2036 CUSIP: 36268DAA0	1,100,000.000	1,099,806.62	1,139,751.69
PVTPL GM FINL REVOLVING RECEIVABLES TR SER 24-2 CL A 4.52% 03-11-2037 CUSIP: 379925AA8	200,000.000	199,918.46	197,619.54

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL HERTZ VEH FING III LLC 5.57% SER 23-2A CL A 144A 09-25-2029 CUSIP: 42806MBW8	1,000,000.000	999,868.10	1,008,411.00
PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SR 23-C CL A4 5.84% 09-15-2027 CUSIP: 44935VAE9	1,000,000.000	999,880.20	1,014,026.10
PVTPL MASSMUTUAL GLOBAL FUNDIN 5.15%05-30-2029 SEDOL: BS3FPY6	1,000,000.000	999,170.00	1,012,992.35
PVTPL NAVIENT STUDENT LN SER 17-5 CL A FLTG 07-26-2066 SEDOL: BYWVDK9	440,685.850	440,174.55	436,810.24
PVTPL NAVIENT STUDENT LN TR 2016-5 NT CLA FLTG 144A VAR RT DUE 06-25-2065 BEO CUSIP: 63939QAA4	400,214.400	400,214.40	403,807.77
PVTPL NELNET STUDENT LN TR SER 2012-1 CL A FLTG 12-27-2039 CUSIP: 64032AAA3	74,018.670	73,371.00	73,938.09
PVTPL PACIFIC LIFE GLOBAL FDG II 4.5% 08-28-2029 SEDOL: BRQN2J4	400,000.000	399,928.00	394,701.88
PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034 SEDOL: BMTYKX9	500,000.000	496,390.00	500,697.76
PVTPL PROTECTIVE LIFE GLOBAL FDG 1.618% DUE 04-15-2026 BEO SEDOL: BMHR6P4	1,200,000.000	1,200,000.00	1,152,956.54
PVTPL SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BPGN836	180,000.000	179,724.60	180,454.93
PVTPL SOLVENTUM CORP 5.45% 03-13-2031 SEDOL: BPGN869	170,000.000	169,610.70	169,892.28
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BPGN870	220,000.000	219,852.60	219,069.59
PVTPL TOYOTA AUTO LN EXTD NT TR SER 24-1A CLS A 5.16% 11-25-2036 CUSIP: 89231JAA0	710,000.000	709,780.18	720,928.68
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8	725,000.000	846,624.24	690,347.41
PVTPL WMRK 2022-WMRK A SER 22-WMRK CL A FLTG RT 11-15-2027 CUSIP: 929342AA1	800,000.000	793,993.04	807,729.44
REPUBLIC SVCS INC FIXED 3.375% 11-15-2027 SEDOL: BYZM730	30,000.000	29,949.60	29,003.57
REPUBLIC SVCS INC 3.2% DUE 03-15-2025 SEDOL: BWB8YT3	340,000.000	326,216.40	338,846.75
RGA GLOBAL FDG 5.448% DUE 05-24-2029 SEDOL: BS44SW1	1,000,000.000	1,000,000.00	1,013,778.81

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
RTX CORP 6.0% 03-15-2031 SEDOL: BQHN1V1	30,000.000	29,979.90	31,491.63
RTX CORPORATION 2.25% DUE 07-01-2030 SEDOL: BLBCY76	350,000.000	363,444.50	304,427.80
RTX CORPORATION 3.125% 05-04-2027 SEDOL: BF2YLP6	60,000.000	56,743.80	57,902.48
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3	10,000.000	9,996.40	9,732.29
SAFEHOLD GL HLDGS LLC 6.1% 04-01-2034 SEDOL: BRC2701	500,000.000	494,785.00	509,371.93
SALESFORCE COM INC 3.7% DUE 04-11-2028 SEDOL: BYZGK66	180,000.000	212,045.40	175,261.43
SBA TOWER TR 6.599% DUE 11-15-2052 SEDOL: BNNDKQ2	1,300,000.000	1,300,000.00	1,333,180.16
SCHWAB CHARLES CORP NEW 1.15% DUE 05-13-2026 BEO SEDOL: BL553Y1	260,000.000	259,396.80	248,230.91
SCHWAB CHARLES CORP NEW 2.3% DUE 05-13-2031 BEO SEDOL: BM9QP30	700,000.000	698,635.00	595,163.29
SCHWAB CHARLES CORP NEW 5.643% 05-19-2029 CUSIP: 808513CD5	850,000.000	848,582.00	867,277.60
SCHWAB CHARLES 3.85% DUE 05-21-2025 SEDOL: BGLQSS2	140,000.000	139,906.20	139,611.77
SHELL FINANCE US INC 2.75% 04-06-2030 SEDOL: BM9Y7P0	20,000.000	21,626.60	17,976.07
SHELL INTL FIN B V 2.875% DUE 05-10-2026 SEDOL: BDB2XP1	950,000.000	913,719.00	928,770.11
SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 CUSIP: 824348AW6	1,175,000.000	1,170,734.75	1,142,429.72
SIGECO SECURITIZATION I 5.026% 11-15-2036 CUSIP: 82655KAA9	829,301.890	829,263.82	813,576.47
SLC STUDENT LN TR SER 2005-3 CL A4 ASSETBACKED FLTG 12-15-2039 REG CUSIP: 784420AQ4	1,051,801.140	1,015,522.22	1,034,538.77
SLC STUDENT LN TR 2008-1 ASSET BACKED NTCL A-4A FLTG RATE 12-15-2032 REG SEDOL: B3LWX84	58,980.220	59,662.18	59,740.92
SLM STUDENT LN TR SER 2005-4 CL A-4 VAR RT 07-25-2040 REG CUSIP: 78442GPH3	755,683.000	721,677.26	746,365.81

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United States - USD			
SLM STUDENT LN TR 2005-9 STUDENT LN-BKD NT CL A-7A 01-25-2041 REG SEDOL: BD6W9B4	486,245.000	481,990.36	486,270.72
SLM STUDENT LN TR 2011-3 STUDENT LN BACKED NT CL A FLTG RATE 08-27-2040 CUSIP: 78445UAA0	487,100.850	488,927.48	486,100.83
SOUTHERN CALIF EDISON CO 5.3% 03-01-2028 SEDOL: BQMS2G3	900,000.000	899,100.00	910,305.50
SOUTHERN CALIF EDISON CO 5.65% 10-01-2028 SEDOL: BQ2MZL1	100,000.000	99,866.00	102,356.19
SOUTHERN CO 2.7% 08-01-2027 CUSIP: 842587DD6	725,000.000	728,284.25	731,019.66
SOUTHERN CO 3.7% DUE 04-30-2030 REG CUSIP: 842587DE4	1,475,000.000	1,471,268.25	1,385,150.64
SPECTRA ENERGY 3.375% DUE 10-15-2026 SEDOL: BZBFK42	60,000.000	59,599.50	58,575.77
SPECTRA ENERGY 3.5% DUE 03-15-2025 SEDOL: BWBVVP7	170,000.000	167,440.90	169,437.62
STATE STR CORP 2.901% DUE 03-30-2026 BEO CUSIP: 857477BM4	905,000.000	907,930.75	900,474.65
STATE STR CORP 3.152% 03-30-2031 SEDOL: BKSC3Y2	80,000.000	80,000.00	73,309.88
STATE STR CORP 5.82% 11-04-2028 CUSIP: 857477BY8	575,000.000	575,000.00	591,398.51
STATE STREET CORP 5.104% 05-18-2026 CUSIP: 857477CB7	1,000,000.000	1,000,000.00	1,001,525.02
SUTTER HEALTH 1.321% DUE 08-15-2025 SEDOL: BNG3S87	700,000.000	700,000.00	684,566.31
SWEPCO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	500,000.000	499,753.55	488,712.61
SYNCHRONY CARD ISSUANCE TR SER 23-A2 CL A 5.74% 10-15-2029 CUSIP: 87166PAL5	780,000.000	786,093.75	794,770.31
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6	945,000.000	969,624.05	923,136.86
T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5	570,000.000	516,568.20	553,628.25
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9	2,020,000.000	2,095,627.10	1,738,658.95

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T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	110,000.000	116,189.70	109,503.65
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	500,000.000	510,848.28	470,428.59
T-MOBILE USA INC 5.15% 04-15-2034 CUSIP: 87264ADF9	10,000.000	9,965.40	9,841.11
T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO SEDOL: BN72M14	820,000.000	818,696.20	811,886.18
TARGET CORP 4.5% DUE 09-15-2032 BEO SEDOL: BMD54D6	510,000.000	509,102.40	493,400.39
TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2	350,000.000	354,608.20	299,661.12
TOYOTA LEASE OWNER 5.66% DUE 11-20-2026 CUSIP: 89240HAD7	1,000,000.000	999,819.30	1,008,833.00
TRANSCONT GAS PIPE LINE 4.0% 03-15-2028 SEDOL: BF4YFR4	200,000.000	199,296.24	194,318.80
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030 SEDOL: BN2RYZ2	1,220,000.000	1,261,885.07	1,111,742.98
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909	380,000.000	381,327.20	386,299.45
U S BANCORP MEDIUM FIXED 1.45% 05-12-2025 SEDOL: BMFHKW1	330,000.000	334,653.38	326,232.06
U S BANCORP 2.215% 01-27-2028 SEDOL: BPNXHW1	90,000.000	79,567.20	85,324.41
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	10,000.000	10,000.00	10,227.66
UNITEDHEALTH GROUP INC SR NT 4.25% 01-15-2029 SEDOL: BN7K9L7	600,000.000	598,872.00	587,914.07
UNITEDHEALTH GROUP INC 2.0% 05-15-2030 SEDOL: BMFKVV6	20,000.000	20,905.58	17,243.60
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9	20,000.000	19,914.11	17,015.76
UNITEDHEALTH GROUP INC 4.0% 05-15-2029 SEDOL: BNKBTY0	220,000.000	219,205.80	212,722.97
UNITEDHEALTH GROUP 1.25% DUE 01-15-2026 SEDOL: BM95B73	40,000.000	39,866.90	38,693.82

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UNITEDHEALTH GROUP 3.1% DUE 03-15-2026 SEDOL: BYYLJG5	30,000.000	30,968.10	29,558.86
VA ELEC & PWR CO 3.1% DUE 05-15-2025 SEDOL: BXPB5F8	120,000.000	119,805.60	119,276.56
VA ELEC & PWR CO 3.15% DUE 01-15-2026 SEDOL: BYVXW98	5,000.000	4,999.55	4,925.71
VA ELEC & PWR CO 3.5% DUE 03-15-2027 CUSIP: 927804FX7	1,200,000.000	1,198,896.00	1,169,660.50
VENTAS REALTY LP 5.0% 01-15-2035 SEDOL: BPLP871	500,000.000	498,235.00	478,021.49
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29	660,000.000	739,739.86	604,201.75
VERIZON FIXED 2.55% DUE 03-21-2031 CUSIP: 92343VGJ7	1,125,000.000	1,120,376.25	969,444.82
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	280,000.000	278,726.00	230,783.89
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2	40,000.000	39,924.40	38,577.90
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5	30,000.000	29,731.42	28,278.85
VISA INC 3.15% DUE 12-14-2025 SEDOL: BYPHGN8	220,000.000	212,899.46	217,451.67
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9	30,000.000	29,893.50	25,039.83
WALMART INC 2.375% DUE 09-24-2029 SEDOL: BKS6GQ7	10,000.000	10,412.50	9,102.65
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1	380,000.000	377,354.80	366,085.26
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 SEDOL: BN6V4H2	320,000.000	320,000.00	297,827.42
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL: BNHN5W9	110,000.000	110,000.00	110,043.75
WASTE CONNECTIONS INC 5.0% 03-01-2034 SEDOL: BLFB8Z5	390,000.000	385,456.50	380,887.49
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	40,000.000	39,306.60	35,073.81

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WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35	50,000.000	50,024.63	49,548.26
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34	1,420,000.000	1,432,447.14	1,400,004.11
WELLS FARGO & CO VAR RT 3.908% DUE 04-25-2026 CUSIP: 95000U2X0	650,000.000	650,000.00	648,008.74
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	120,000.000	120,000.00	113,019.26
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	2,250,000.000	2,430,247.50	2,030,432.58
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	120,000.000	119,588.40	117,350.00
WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL: BYQ74R7	1,140,000.000	1,184,106.08	1,105,323.42
WELLS FARGO & CO 4.1% DUE 06-03-2026 SEDOL: BQLF191	70,000.000	70,340.90	69,247.93
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6	3,395,000.000	3,594,630.24	3,287,421.14
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	10,000.000	10,223.53	9,691.34
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	40,000.000	40,000.00	39,938.56
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	580,000.000	580,000.00	588,951.82
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050 SEDOL: BGSNBM1	656,000.000	641,342.50	630,361.68
WELLS FARGO COML MTG TR 2017-C41 CL A-SB 3.39% 11-15-2050 CUSIP: 95001ABB1	910,997.760	921,388.82	896,762.96
WELLS FARGO COML 2.788% DUE 07-15-2048 CUSIP: 95000FAU0	177,596.860	182,918.90	175,908.61
WELLS FARGO COML 3.418% DUE 09-15-2050 CUSIP: 95000XAF4	1,000,000.000	969,609.38	953,624.10
WELLS FARGO COML 3.656% DUE 12-15-2048 CUSIP: 95000AAV9	316,758.450	325,890.00	315,234.65
WESTERN GAS PARTNERS LP 4.75% 08-15-2028 SEDOL: BFXKXC4	150,000.000	141,427.50	147,371.22

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Corporate Debt Instruments - Other			
United States - USD			
WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0	40,000.000	39,984.80	39,897.42
WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029 SEDOL: BRJN893	780,000.000	778,330.80	806,595.66
WILLIAMS COMPANIES INC 2.6% 03-15-2031 SEDOL: BKQN7D4	40,000.000	35,016.40	34,463.87
WILLIAMS PARTNERS 3.75% DUE 06-15-2027 SEDOL: BF6Q7G1	390,000.000	413,362.60	380,203.79
WORLD OMNI AUTO RECEIVABLES SER 22-B CL A3 3.25% 07-15-2027 CUSIP: 98163QAD1	271,747.300	271,714.34	270,183.45
1CMO BENCHMARK MORTGAGE TRUST SER 20-B21 CL A5 2.014% DUE 12-15-2053 BEO CUSIP: 08163LAG4	1,200,000.000	998,109.38	999,417.96
Total United States - USD		273,166,171.22	261,875,674.06
Total Corporate Debt Instruments - Other		328,356,300.68	314,092,805.93
Value of Interest in Common/Collective Trusts			
United States - USD			
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	9,300,607.530	9,300,607.53	9,300,607.53
Total United States - USD		9,300,607.53	9,300,607.53
Total Value of Interest in Common/Collective Trusts		9,300,607.53	9,300,607.53
Other			
Canada - USD			
QUEBEC PROV CDA GLOBAL NT SER RA .6% DUE07-23-2025 REG CUSIP: 748148SC8	770,000.000	748,008.80	753,747.96
Total Canada - USD		748,008.80	753,747.96
Colombia - USD			
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	900,000.000	989,766.00	661,500.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Colombia - USD			
Total Colombia - USD		989,766.00	661,500.00
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL BD .375% DUE 07-18-2025 REG CUSIP: 500769JF2	770,000.000	747,569.90	753,473.71
Total Germany - USD		747,569.90	753,473.71
Indonesia - USD			
INDONESIA(REPUBLIC OF) 3.85% DUE 07-18-2027 CUSIP: Y20721BT5	250,000.000	280,625.00	243,305.13
REP OF INDONESIA 4.85% DUE 01-11-2033 CUSIP: 455780DR4	800,000.000	786,800.00	772,721.10
Total Indonesia - USD		1,067,425.00	1,016,026.23
Israel - USD			
STATE OF ISRAEL 5.5% 03-12-2034 CUSIP: 46514BRL3	410,000.000	406,802.00	400,030.85
Total Israel - USD		406,802.00	400,030.85
Korea, Republic of - USD			
EXPORT IMPORT BK KOREA 1.875% 02-12-2025 CUSIP: 302154DB2	600,000.000	598,206.00	597,901.65
Total Korea, Republic of - USD		598,206.00	597,901.65
Mexico - USD			
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG CUSIP: 91087BAT7	1,070,000.000	1,016,735.40	957,656.71
Total Mexico - USD		1,016,735.40	957,656.71
Peru - USD			
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	120,000.000	116,400.00	86,388.00
Total Peru - USD		116,400.00	86,388.00

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<i>Other</i>			
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/12/2027 SELL BRITISH TELECOMMUNICAT SWPC0JU94 SEDOL: 9K9CV7L	-900,000.000	12,901.37	19,135.08
Total United Kingdom - EUR		12,901.37	19,135.08
United States - USD			
&&&TBC INC POOLED EMP 0.000% DUE 12/31/49 CUSIP: 000603910	3,229.670	3,229.67	3,229.67
BUY TO OPEN REPO W/DEUTSCHE 4.53% FROM 12-31-2024 TO 01-02-2025 CUSIP: 77799DEC4	2,400,000.000	2,400,000.00	2,400,000.00
CALIFORNIA ST UNIV REV 1.338% 11-01-2027BEO TAXABLE SEDOL: BMHPTC6	600,000.000	600,000.00	549,406.20
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	347,000.000	347,000.00	347,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	797,000.000	797,000.00	797,000.00
CME_OIS MSNYUS33 02/28/2029 USD P 3.3% / R 1DSOFR SWU02A3U4 SEDOL: 9M9MG7L	-4,000,000.000	-4,515.95	-0.04
CME_OIS MSNYUS33 02/28/2029 USD P 3.3% / R 1DSOFR SWU02A3U4 SEDOL: 9M9MG7U	4,000,000.000	900.41	117,912.00
FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL: BRRG5N7	300,000.000	302,673.00	303,005.73
FUT DEC 24 CME 3MO SOFR CUSIP: 999599GH0	21.000	5,031,687.60	5,022,018.75
FUT DEC 24 CME 3MO SOFR CUSIP: 999599GH0	-21.000	-5,031,687.60	-5,022,018.75
FUT DEC 25 CME 3MO SOFR CUSIP: 999599GH0	-151.000	-36,244,451.16	-36,260,762.50
FUT DEC 25 CME 3MO SOFR CUSIP: 999599GH0	151.000	36,244,451.16	36,260,762.50
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	78.000	9,615,650.87	9,274,687.50
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-78.000	-9,615,650.87	-9,274,687.50
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	-8.000	-952,738.13	-890,500.00
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	8.000	952,738.13	890,500.00

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<i>Other</i>			
United States - USD			
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	314.000	33,580,566.74	33,379,671.87
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-314.000	-33,580,566.74	-33,379,671.87
FUT MAR 25 CME 3MO SOFR CUSIP: 999599GH0	23.000	5,513,387.50	5,509,937.50
FUT MAR 25 CME 3MO SOFR CUSIP: 999599GH0	-23.000	-5,513,387.50	-5,509,937.50
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-1.000	-118,156.25	-113,843.75
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	1.000	118,156.25	113,843.75
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-183.000	-37,661,529.19	-37,626,515.63
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	183.000	37,661,529.19	37,626,515.63
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-61.000	-6,700,031.15	-6,633,750.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	61.000	6,700,031.15	6,633,750.00
GOLDEN ST TOB SECURITIZATION CORP 1.6% 06-01-2026 CUSIP: 38122NA85	800,000.000	800,000.00	767,778.48
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAL	-700,000.000	9,385.21	4,611.32
ICE_CDS MSNYUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFABL	-500,000.000	4,462.63	8,426.75
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBL	-100,000.000	1,310.04	725.95
ICE_CDS MSNYUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MPL	-100,000.000	791.35	1,779.76
LCH_OIS MSNYUS33 05/31/2029 USD P 3.74% / R 1DSOFR SWU02D684 SEDOL: 9MYLP3L	-6,800,000.000	-8,945.60	-0.07
LCH_OIS MSNYUS33 05/31/2029 USD P 3.74% / R 1DSOFR SWU02D684 SEDOL: 9MYLP3U	6,800,000.000	1,204.46	75,168.56
LCH_OIS MSNYUS33 05/31/2029 USD P 3.83% / R 1DSOFR SWU02D0F4 SEDOL: 9MYGVQL	-5,900,000.000	-21,067.78	-0.06

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<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 05/31/2029 USD P 3.83% / R 1DSOFR SWUJ02D0F4 SEDOL: 9MYGVQU	5,900,000.000	0.00	44,762.12
LCH_OIS MSNYUS33 11/30/2028 USD P 3.51% / R 1DSOFR SWUJ02A0L7 SEDOL: 9M9J63U	900,000.000	0.00	18,338.85
LCH_OIS MSNYUS33 11/30/2028 USD P 3.51% / R 1DSOFR SWUJ02A0L7 SEDOL: 9M9J63L	-900,000.000	0.00	-0.01
LCH_OIS MSNYUS33 11/30/2028 USD P 3.515% / R 1DSOFR SWUJ02A0M5 SEDOL: 9M9J65L	-1,300,000.000	0.00	-0.01
LCH_OIS MSNYUS33 11/30/2028 USD P 3.515% / R 1DSOFR SWUJ02A0M5 SEDOL: 9M9J65U	1,300,000.000	0.00	26,292.63
LCH_OIS MSNYUS33 11/30/2031 USD P 3.71% / R 1DSOFR SWUJ02D676 SEDOL: 9MYKZ0L	-12,300,000.000	-13,207.40	-0.12
LCH_OIS MSNYUS33 11/30/2031 USD P 3.71% / R 1DSOFR SWUJ02D676 SEDOL: 9MYKZ0U	12,300,000.000	7,588.53	236,073.90
LOUISIANA LOC GOVT ENVIRONMENTAL FACS & 4.145% DUE 05-19-2033 REG SEDOL: BNHP6N3	300,000.000	300,000.00	291,346.08
MIAMI-DADE CNTY FLA SPL OBLIG 1.936% 10-01-2028 BEO TAXABLE CUSIP: 59333NT37	500,000.000	500,000.00	453,304.65
NEW JERSEY ST TPK AUTH TPK REV 1.283% 01-01-2027 BEO TAXABLE CUSIP: 646140DQ3	1,000,000.000	1,000,000.00	940,235.80
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 2.01% 05-01-2025 BEO TAXABLE SEDOL: BK5JLK8	600,000.000	608,208.00	595,238.82
NEW YORK N Y CY TRANSITIONAL FIN UNREFUNDED BALANCE 3.48% 08-01-2026 CUSIP: 64972JLA4	130,000.000	115,105.56	128,118.80
NEW YORK N Y CY TRANSITIONAL FIN PRERFD TAXABLE-SUB-FUTURE 3.48% 08-01-2026 CUSIP: 64972JKW7	1,070,000.000	1,084,894.44	1,055,080.46
NEW YORK N Y 2.36% 08-01-2031 BEO TAXABLE SEDOL: BKHXGK3	1,100,000.000	1,109,548.00	945,663.62
OKLAHOMA DEV FIN AUTH REV 4.285% 02-01-2034 BEO TAXABLE CUSIP: 6789083Z5	578,425.130	578,425.13	562,719.09
PENNSYLVANIA ST 1.625% 08-01-2028 BEO TAXABLE SEDOL: BNGJPD9	1,100,000.000	910,239.00	993,541.67
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.125 08-01-2028 BEO TAXABLE SEDOL: BHHMK74	1,000,000.000	942,570.00	946,843.40
TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035 SEDOL: BN7KRL3	2,456,299.940	2,467,086.68	2,461,454.49

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<i>Other</i>			
United States - USD			
UNIVERSITY CALIF REVS 3.063% 07-01-2025 BEO TAXABLE SEDOL: BJ8J0W3	1,500,000.000	1,500,000.00	1,491,032.40
UTAH ST 3.539% 07-01-2025 BEO TAXABLE SEDOL: B44L330	167,294.160	185,890.58	166,686.78
WYANDOTTE CNTY KANS CY KANS UNI 1.961% 09-01-2029 CUSIP: 982674NJ8	1,400,000.000	1,400,000.00	1,243,006.80
Total United States - USD		17,929,775.96	17,975,784.47
Total Other		23,633,590.43	23,221,644.66
<i>Other Liabilities</i>			
Pending foreign exchange sales: Euro	0.000	-179,117.95	-176,122.79
Total - all currencies		-179,117.95	-176,122.79
Total Other Liabilities		-179,117.95	-176,122.79
Total		797,943,802.62	757,024,009.15

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