

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 <h1 style="text-align: center;">2024</h1> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
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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
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1a Name of plan <u>BAKER HUGHES BOND FUND</u>	1b Three-digit plan number (PN) ▶ <u>040</u> 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) <u>BAKER HUGHES HOLDINGS LLC</u> <u>US FINANCIAL BENEFITS</u> <u>P.O. BOX 4740</u> <u>HOUSTON, TX 77210-4740</u>	2b Employer Identification Number (EIN) <u>76-0207995</u> 2c Plan Sponsor's telephone number <u>713-879-2000</u> 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	DANIEL O. WEBBER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2025	DANIEL O. WEBBER
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 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) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> 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) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached _____ (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 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 BAKER HUGHES BOND FUND	B Three-digit plan number (PN) ▶	040
C Plan sponsor's name as shown on line 2a of Form 5500 BAKER HUGHES HOLDINGS LLC	D Employer Identification Number (EIN) 76-0207995	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

PIMCO

33-0629048

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

BLACKROCK ADVISORS, LLC

23-2784752

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

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

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

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)

GALLIARD CAPITAL MANAGEMENT, INC.

41-1813702

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	496029	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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?
51	NONE	92189	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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.	<small>OMB No. 1210-0110</small> 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 <u>BAKER HUGHES BOND FUND</u>	B Three-digit plan number (PN) ▶	<u>040</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BAKER HUGHES HOLDINGS LLC</u>	D Employer Identification Number (EIN) <u>76-0207995</u>	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE AGGREGATE BOND INDEX FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-029</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23262288</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE SHORT TERM INVESTMENT</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3169574</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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	BAKER HUGHES COMPANY 401(K) PLAN	
b Name of plan sponsor	BAKER HUGHES HOLDINGS LLC	c EIN-PN 76-0207995-002

a Plan name	BAKER HUGHES COMPANY PENSION PLAN	
b Name of plan sponsor	BAKER HUGHES HOLDINGS LLC	c EIN-PN 76-0207995-050

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 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 BAKER HUGHES BOND FUND	B Three-digit plan number (PN) ▶ 040
C Plan sponsor's name as shown on line 2a of Form 5500 BAKER HUGHES HOLDINGS LLC	D Employer Identification Number (EIN) 76-0207995

Part I	Asset and Liability Statement
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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.

	(a) Beginning of Year	(b) End of Year
Assets		
a Total noninterest-bearing cash	1a	1623817
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions	1b(1)	
(2) Participant contributions	1b(2)	
(3) Other	1b(3)	4340579
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	
(2) U.S. Government securities	1c(2)	199485639
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	4415778
(B) All other	1c(3)(B)	143301206
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	
(B) Common	1c(4)(B)	
(5) Partnership/joint venture interests	1c(5)	
(6) Real estate (other than employer real property)	1c(6)	
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans	1c(8)	
(9) Value of interest in common/collective trusts	1c(9)	26431862
(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)	281196953
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	
(15) Other	1c(15)	35764238

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	715009188	696560072
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	4108008	129615
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	4108008	129615
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	710901180	696430457

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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	-1059	
(B) U.S. Government securities.....	2b(1)(B)	7964981	
(C) Corporate debt instruments.....	2b(1)(C)	7576718	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	1538166	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		17078806
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	-803	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	16667616	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		16666813
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	233651071	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	232668673	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		982398
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-7993174	
(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)		596169
(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)		-628854
c Other income	2c		169936
d Total income. Add all income amounts in column (b) and enter total	2d		26872094

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)		
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)	506814	
(6) Bank or trust company trustee/custodial fees	2i(6)	92189	
(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)		599003
j Total expenses. Add all expense amounts in column (b) and enter total	2j		599003

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		26273091
l Transfers of assets:			
(1) To this plan	2l(1)		621803959
(2) From this plan	2l(2)		662547773

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.)			
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	
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	
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	
e Was this plan covered by a fidelity bond?			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
l Has the plan failed to provide any benefit when due under the plan?			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	1,623,817.100	1,623,817.10	1,623,817.10
Total - all currencies		1,623,817.10	1,623,817.10
Total Non-Interest Bearing Cash - USD		1,623,817.10	1,623,817.10
<i>Receivable Income - USD</i>			
United States - USD			
SECURITIES LENDING INCOME SECURITIES LENDING INCOME	1.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Receivable Income - USD		0.00	0.00
<i>U.S. Government Securities</i>			
United States - USD			
FANNIE MAE BZ0868 4.72% 11-01-2029 CUSIP: 3140NU6E4	1,130,000.000	1,133,178.13	1,126,938.91
FANNIE MAE BZ2814 4.32% 01-01-2030 CUSIP: 3140NXDU4	510,000.000	506,274.61	499,950.15
FANNIE MAE FN BS4141 2.09% 09-01-2030 CUSIP: 3140LES73	1,370,000.000	1,389,693.75	1,183,354.12
FANNIE MAE FN BZ2123 4.08% 4.08% 10-01-2029 CUSIP: 3140NWLD5	1,360,000.000	1,360,425.00	1,319,726.22
FANNIE MAE POOL #BS9313 4.815% 03-01-2031 CUSIP: 3140LLK34	3,443,000.000	3,479,581.88	3,440,953.65
FANNIE MAE POOL #BZ2018 3.8% 10-01-2029 CUSIP: 3140NWXG41	1,050,000.000	1,037,203.13	1,007,136.20
FANNIE MAE POOL #BZ2744 4.3% 01-01-2030 CUSIP: 3140NXBN2	90,000.000	89,272.27	88,145.61
FANNIE MAE POOL BZ1030 4.962% 05-01-2029 CUSIP: 3140NVEC7	4,120,000.000	4,083,950.00	4,154,864.47
FANNIE MAE POOL FN BO5023 3% 12-01-2049 CUSIP: 3140K0SM1	825,312.900	840,122.29	711,129.20

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FANNIE MAE WHOLE LOAN 2003-W12 1A8 4.55 6-25-2043 CUSIP: 31393ELF4	22,078.410	22,961.55	21,795.96
FANNIE MAE 01/12/2051 2.5% 12-01-2051 CUSIP: 3140KSVX2	824,277.150	849,842.63	678,185.79
FANNIE MAE 01/12/2051 2% 12-01-2051 CUSIP: 3140M5E43	1,813,084.230	1,819,741.66	1,433,522.44
FANNIE MAE 01/12/2051 2% 12-01-2051 CUSIP: 3140M5E92	648,725.180	651,994.14	513,381.53
FEDERAL HOME LN MTG CORP POOL #A91736 5%04-01-2040 BEO CUSIP: 3129394V0	428.870	467.47	428.91
FEDERAL HOME LN MTG CORP POOL #C75791 5.5% 01-01-2033 BEO SEDOL: B832H07	3,579.830	3,897.52	3,570.47
FEDERAL HOME LN MTG CORP POOL #D98914 4%01-01-2032 BEO CUSIP: 3128E53X5	25,896.480	28,113.88	25,369.85
FEDERAL HOME LN MTG CORP POOL #G01547 8%04-01-2032 BEO SEDOL: BF1XPZ2	6,619.130	8,671.07	6,929.38
FEDERAL HOME LN MTG CORP POOL #G03600 7%11-01-2037 BEO CUSIP: 3128M5KM1	14,401.110	16,246.25	15,278.79
FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO SEDOL: B7JZMH5	30,888.690	30,718.58	31,092.84
FEDERAL HOME LN MTG CORP POOL #G06493 4.5% 05-01-2041 BEO SEDOL: B7V7F81	20,002.570	20,890.18	19,411.46
FEDERAL HOME LN MTG CORP POOL #G07239 3%12-01-2042 BEO CUSIP: 3128M9LU4	113,516.550	111,822.67	100,164.60
FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO SEDOL: BVWVB71	12,160.300	13,148.30	11,439.97
FEDERAL HOME LN MTG CORP POOL #G07991 5%03-01-2042 BEO SEDOL: BF1XMR3	27,559.320	31,081.74	28,004.82
FEDERAL HOME LN MTG CORP POOL #G08361 4.5% 08-01-2039 BEO SEDOL: B8B8QP5	98,602.410	106,336.54	95,690.85
FEDERAL HOME LN MTG CORP POOL #G30484 6.5% 01-01-2029 BEO CUSIP: 3128CURD0	798.320	901.09	808.44
FEDERAL HOME LN MTG CORP POOL #G60125 4.5% 06-01-2045 BEO SEDOL: BF4V951	138,473.020	154,310.88	133,754.93
FEDERAL HOME LN MTG CORP POOL #G60460 4.5% 02-01-2046 BEO SEDOL: BF4V9F1	68,704.330	76,914.95	66,322.30

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G60658 3.5% 07-01-2046 BEO SEDOL: BF4VBR7	113,770.900	121,752.62	103,727.50
FEDERAL HOME LN MTG CORP POOL #J14494 4%02-01-2026 BEO SEDOL: B9GR148	2,790.000	2,967.86	2,777.24
FEDERAL HOME LN MTG CORP POOL #Q50695 4%09-01-2047 BEO CUSIP: 3132XSXZ8	186,053.680	198,408.81	172,702.76
FEDERAL HOME LN MTG CORP POOL #Q59717 4.5% 11-01-2048 BEO CUSIP: 3132Y3YP3	95,941.080	98,504.51	91,639.44
FEDERAL HOME LN MTG CORP POOL #Q59721 4.5% 11-01-2048 BEO CUSIP: 3132Y3YT5	162,551.970	167,225.32	155,314.55
FEDERAL HOME LN MTG CORP POOL #S0-6297 3.5% 09-15-2042 BEO CUSIP: 3128HX7J8	35,232.440	37,522.56	32,386.49
FEDERAL HOME LN MTG CORP POOL #U79040 3.5% 07-01-2029 BEO SEDOL: BF1XN69	13,960.570	14,697.85	13,717.41
FEDERAL HOME LN MTG CORP POOL #U9-0690 3.5 DUE 06-01-2042 SEDOL: B8L2P16	52,509.840	55,200.95	47,727.50
FEDERAL HOME LN MTG CORP POOL #U92487 4.5% 03-01-2044 BEO CUSIP: 3132HCUL5	54,468.100	58,229.79	52,768.08
FEDERAL HOME LN MTG CORP POOL #U99114 3.5% 02-01-2044 BEO SEDOL: BF1XNJ2	45,964.500	48,866.02	41,468.61
FEDERAL HOME LN MTG CORP POOL #U99139 4%02-01-2046 BEO SEDOL: BF1XNM5	26,648.470	29,005.19	25,001.55
FEDERAL HOME LN MTG CORP POOL #1L0236 FLTG RT 6.965% 10-01-2035 BEO CUSIP: 3128Q2HM8	4,997.338	4,994.43	5,168.15
FEDERAL HOME LN MTG CORP 2% 01-01-2052 CUSIP: 3132DVL60	7,643,997.130	7,361,541.85	6,043,863.46
FEDERAL HOME LOAN MORTGAGE CORP 3% 02-01-2052 CUSIP: 3133B4ZZ1	1,679,828.600	1,723,661.63	1,434,083.74
FEDERAL NATIONAL MORTGAGE ASSOC 1.39% 11-01-2028 CUSIP: 3140LDMJ5	450,000.000	451,195.31	398,129.63
FEDERAL NATIONAL MORTGAGE ASSOC 1.39% 11-01-2028 CUSIP: 3140LDMQ9	740,000.000	741,965.63	654,702.06
FEDERAL NATIONAL MORTGAGE ASSOC 2.27% 04-01-2029 CUSIP: 3140LFQJ6	630,000.000	631,870.31	572,593.34
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052 CUSIP: 3140QM4K7	3,481,226.410	3,480,954.46	2,872,891.84

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052 CUSIP: 3140QM4J0	3,314,291.870	3,318,564.18	2,737,207.73
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052 CUSIP: 3140M2S52	1,511,229.470	1,533,897.91	1,243,317.91
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2050 CUSIP: 3140QF5D7	1,237,584.420	1,308,745.56	1,020,684.93
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2051 CUSIP: 3140LYRF2	1,844,761.530	1,898,374.93	1,517,699.94
FEDERAL NATIONAL MORTGAGE ASSOC 2% 01-01-2052 CUSIP: 3140KSZD2	495,039.650	489,934.55	388,915.18
FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051 CUSIP: 3140LYRH8	494,896.320	494,761.00	388,808.13
FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051 CUSIP: 3140QMQ98	1,961,483.760	1,968,226.37	1,552,239.26
FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051 CUSIP: 3140LYRN5	481,119.880	481,721.24	379,288.01
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 06-01-2052 CUSIP: 3140QPHS9	4,998,931.100	4,634,946.42	4,467,835.61
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0009 5.5% 12-01-2034 BEO CUSIP: 3138EGAK0	17,875.930	19,495.92	18,008.60
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0379 8% 12-01-2036 BEO CUSIP: 3138EGM50	25,134.040	30,899.14	26,115.38
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5169 4% 04-01-2034 BEO SEDOL: BF47GT2	19,366.950	20,843.68	18,743.01
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5398 5.5% 05-01-2041 BEO SEDOL: BF47GJ2	867,592.610	979,972.94	871,211.10
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5887 4.5% 10-01-2044 BEO SEDOL: BF47H11	26,612.850	29,332.36	25,643.75
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5942 5% 07-01-2044 BEO SEDOL: BF47H44	52,334.190	59,898.12	51,550.61
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6276 5.5% 10-01-2043 BEO SEDOL: BF47GV4	17,601.670	20,280.44	17,693.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6348 3.5% 02-01-2045 BEO SEDOL: BF5GK29	129,399.480	137,588.02	117,221.98
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6542 4.5% 03-01-2045 BEO SEDOL: BF0F9L3	43,108.520	47,513.67	41,539.55

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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 NATL MTG ASSN GTD MTG POOL 05-01-2044 BEO SEDOL: BF0F9W4 #AL6707 4.5%	201,878.640	221,782.62	194,782.58
FEDERAL NATL MTG ASSN GTD MTG POOL 05-01-2045 BEO SEDOL: BF5GK18 #AL7074 4.5%	34,208.040	38,446.25	33,005.27
FEDERAL NATL MTG ASSN GTD MTG POOL 02-01-2042 BEO SEDOL: BF0HYC5 #AL7343 5.5%	95,516.460	108,470.89	95,915.03
FEDERAL NATL MTG ASSN GTD MTG POOL 06-01-2041 BEO SEDOL: BF0HNN9 #AL7344 5.5%	22,835.830	26,172.01	22,931.10
FEDERAL NATL MTG ASSN GTD MTG POOL 06-01-2045 BEO SEDOL: BF0HNT5 #AL7381 4.5%	27,355.270	29,962.60	26,275.35
FEDERAL NATL MTG ASSN GTD MTG POOL 10-01-2045 BEO SEDOL: BF0HNN9 #AL7586 4%	88,002.460	95,479.24	82,222.66
FEDERAL NATL MTG ASSN GTD MTG POOL 05-01-2044 BEO SEDOL: BF0HNZ1 #AL7668 5.5%	42,905.290	48,053.93	43,084.24
FEDERAL NATL MTG ASSN GTD MTG POOL 12-01-2045 BEO SEDOL: BF0HYF8 #AL7848 3.5%	32,689.460	34,477.19	29,763.04
FEDERAL NATL MTG ASSN GTD MTG POOL 09-01-2045 BEO SEDOL: BF0HQM9 #AL7936 4.5%	113,112.250	126,721.08	108,996.69
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2046 BEO SEDOL: BF0HQQ3 #AL7943 4%	15,719.610	17,070.53	14,747.29
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2046 BEO SEDOL: BF0HNJ5 #AL7999 4%	16,370.010	17,930.28	15,357.47
FEDERAL NATL MTG ASSN GTD MTG POOL 12-01-2045 BEO SEDOL: BF0HNL7 #AL8000 4%	47,777.140	52,121.86	44,882.66
FEDERAL NATL MTG ASSN GTD MTG POOL 07-01-2046 BEO SEDOL: BF0HY81 #AL9235 4.5%	149,220.920	163,615.04	143,764.90
FEDERAL NATL MTG ASSN GTD MTG POOL 11-01-2046 BEO SEDOL: BF0HYB4 #AL9366 4.5%	69,365.630	75,704.48	66,626.40
FEDERAL NATL MTG ASSN GTD MTG POOL 11-01-2046 BEO CUSIP: 3138ERPJ3 #AL9424 3.5%	242,898.430	244,606.33	218,460.53
FEDERAL NATL MTG ASSN GTD MTG POOL 11-01-2045 BEO CUSIP: 3138ERRY8 #AL9502 4%	676,734.640	706,659.02	634,926.39
FHLMC #QA4675 3.0% 11-01-2049 CUSIP: 31346YFQ1	738,862.000	753,754.70	637,021.55
FHLMC GOLD G60645 4.5 06-01-2046 SEDOL: BF4VBN3	30,046.330	33,473.48	28,945.78

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC GOLD G60646 4.5 05-01-2046 SEDOL: BF4VBQ6	29,388.210	32,923.95	28,357.45
FHLMC GOLD G67700 3.5 08-01-2046 CUSIP: 3132XCRV9	1,621,261.580	1,662,565.17	1,465,085.81
FHLMC GOLD G67702 4 01-01-2047 CUSIP: 3132XCRX5	700,348.270	731,042.89	653,778.61
FHLMC GOLD G67703 3.5% 04-01-2047 SEDOL: BYXGQ48	1,740,151.220	1,804,897.01	1,569,856.26
FHLMC GOLD G67707 3.5% DUE 01-01-2048 SEDOL: BYVTQ05	318,285.660	319,827.33	286,940.21
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4	461,843.220	468,806.99	429,312.36
FHLMC GOLD POOL# G67710 3.5% 03-01-2048 SEDOL: BDDR1Z0	676,927.330	678,264.27	608,124.79
FHLMC GOLD U90291 4 10-01-2042 CUSIP: 3132H3KC6	25,630.010	27,768.49	24,142.09
FHLMC MULTICLASS CMO 10-25-2037 SEDOL: B7LV9Z8	16,108.940	15,115.57	14,371.07
FHLMC MULTICLASS ER 19-3 CL M55D 4% DUE 10-25-2058 CUSIP: 35563PLQ0	295,993.290	311,070.55	273,998.65
FHLMC MULTICLASS PREASSIGN 00577 6 03-15-2029 SEDOL: B1GC3L8	3,149.820	3,452.99	3,185.82
FHLMC MULTICLASS SER 19-1 CL M55D 4.0% 07-25-2058 REG CUSIP: 35563PJK6	408,437.620	418,332.60	374,846.08
FHLMC MULTICLASS SER 19-2 CLS M55D 4.0% 08-25-2058 CUSIP: 35563PKL2	456,637.970	469,322.30	419,277.81
FHLMC MULTICLASS SER 2073 CL PH 6.5 07-15-2028 SEDOL: B03SX12	3,300.320	3,752.05	3,353.04
FHLMC MULTICLASS SER 2113 CL MW 6.5 01-15-2029 CUSIP: 3133THUS4	10,826.140	12,416.22	11,068.64
FHLMC MULTICLASS SER 2116 CL ZA 6 01-15-2029 SEDOL: B7GGXJ0	7,261.250	7,816.29	7,348.56
FHLMC MULTICLASS SER 2162 CL 2162-TH 6 06-15-2029 CUSIP: 3133TLBV9	3,262.060	3,637.58	3,298.93
FHLMC MULTICLASS SER 2665 CL LL 5.5 08-15-2033 CUSIP: 31394GYZ0	8,000.000	8,392.52	8,156.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC MULTICLASS SER 2901 CL KB 5 12-15-2034 SEDOL: B8471Z4	7,211.170	7,919.88	7,241.55
FHLMC MULTICLASS SER 2989 CL TG 5 06-15-2025 CUSIP: 31395VG60	94.580	103.02	94.38
FHLMC MULTICLASS SER 3005 CL ED 5 07-15-2025 SEDOL: B8N4WZ3	584.980	659.01	583.79
FHLMC MULTICLASS SER 3012 CL ZE 5.75 08-15-2035 CUSIP: 31395WX77	18,759.600	18,993.83	19,283.41
FHLMC MULTICLASS SER 3148 CL CY 6 04-15-2036 CUSIP: 31396JU29	4,117.890	4,478.21	4,253.09
FHLMC MULTICLASS SER 3187 CL Z 5 07-15-2036 CUSIP: 31396UUY4	29,889.950	31,764.04	30,058.46
FHLMC MULTICLASS SER 3200 CL AY 5.5 08-15-2036 SEDOL: B7YKRN6	10,618.020	12,078.02	10,882.30
FHLMC MULTICLASS SER 3212 CL BK 5.5 09-15-2036 CUSIP: 31397BC25	1,623.160	1,730.69	1,651.21
FHLMC MULTICLASS SER 3405 CL PE 5 01-15-2038 CUSIP: 31397PXH8	27,409.920	31,195.90	27,460.17
FHLMC MULTICLASS SER 3653 CL HJ 5 04-15-2040 CUSIP: 31398VXZ4	6,833.540	7,437.87	6,872.56
FHLMC MULTICLASS SER 3819 CL ZQ 6 04-15-2036 SEDOL: B81SFZ8	14,750.760	16,292.67	15,288.32
FHLMC MULTICLASS SER 3855 CL AM 6.5 11-15-2036 SEDOL: B7MQZ98	9,193.020	10,468.55	9,379.09
FHLMC MULTICLASS SERIES 3610 CL-CA 4.5 DUE 12-15-2039 REG CUSIP: 31398LLE6	10,256.990	11,064.71	10,088.78
FHLMC MULTICLASS TRANCHE 2.72 07-25-2026 CUSIP: 3137BS5N9	165,000.000	169,938.12	161,021.69
FHLMC POOL #QA5182 3.0% 12-01-2049 CUSIP: 31346YXK4	1,484,523.410	1,511,952.25	1,278,973.43
FHLMC POOL #QA6370 3.0% DUE 01-01-2050 CUSIP: 3133A1CF7	740,333.160	758,349.87	637,908.42
FHLMC POOL #QA8490 3.0% DUE 04-01-2050 REG CUSIP: 3133A3NF1	728,003.530	771,001.22	629,447.88
FHLMC POOL #QD0229 2.5% 11-01-2051 CUSIP: 3133AWHE7	1,022,681.220	1,052,203.19	841,512.65

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC POOL #QD0239 2.5% 11-01-2051 CUSIP: 3133AWHQ0	627,778.150	647,469.79	518,149.06
FHLMC POOL #SD8005 3.5% 08-01-2049 SEDOL: BK91MZ2	2,610,769.060	2,336,379.51	2,342,060.38
FHLMC POOL FR QN1577 2.5% 02-01-2035 CUSIP: 3133G7XE8	83,150.100	84,741.65	76,045.31
FHLMC UMBS 30Y FIXED 2.5% 12-01-2051 CUSIP: 3133B0SK0	2,164,348.330	2,227,249.71	1,780,746.35
FHLMC UMBS 30Y FIXED 2% 12-01-2051 CUSIP: 3133B0AG8	763,434.620	764,001.20	601,787.87
FHLMC UMBS 30Y FIXED 2% 12-01-2051 CUSIP: 3133B0QD8	518,530.020	518,651.56	407,333.25
FHLMC UMBS 30Y FIXED 2% 12-01-2051 CUSIP: 3133AYJB7	676,260.790	679,562.84	534,645.00
FHLMC UMBS 30Y FIXED 2% 12-01-2051 CUSIP: 3133AYJL5	1,159,611.960	1,164,005.82	914,074.46
FHLMC UMBS 30Y FIXED 2% 12-01-2051 CUSIP: 3133B0QS5	433,184.300	433,878.09	341,460.93
FHLMC UMBS 30Y FIXED 2% 12-01-2051 CUSIP: 3133B0HR7	622,266.700	621,853.47	488,824.09
FNMA BZ1161 4.68% 07-01-2030 CUSIP: 3140NVJF5	1,530,000.000	1,511,353.13	1,521,560.72
FNMA FN BZ2186 3.86% 12-01-2031 CUSIP: 3140NWNC5	800,000.000	786,000.00	754,585.98
FNMA FN BZ2444 4.475% 11-01-2030 CUSIP: 3140NWWWE1	730,000.000	722,928.13	715,631.24
FNMA POOL #AB5493 3.5% 07-01-2042 BEO CUSIP: 31417CC78	150,112.120	154,099.47	136,724.32
FNMA POOL #AB7470 3.5% 01-01-2043 BEO SEDOL: BZ6CXY9	41,215.340	43,810.61	37,334.57
FNMA POOL #AB8407 3.5% 02-01-2043 BEO SEDOL: BZ6CY02	98,973.710	105,205.95	89,649.87
FNMA POOL #AC3237 5% 10-01-2039 BEO SEDOL: B9G5H66	37,190.740	41,235.24	37,047.35
FNMA POOL #AC5490 5.5% 12-01-2039 BEO SEDOL: BZ6CY24	25,278.750	28,564.99	25,384.45

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AD4884 5.5% 06-01-2040 BEO SEDOL: BF7PKH9	43,546.830	49,384.84	43,728.92
FNMA POOL #AD9151 5% 08-01-2040 BEO SEDOL: B7S8LP6	14,532.620	15,754.27	14,487.80
FNMA POOL #AL8121 4% 07-01-2029 BEO CUSIP: 3138ETAX4	1,931.830	2,060.40	1,915.94
FNMA POOL #AL8195 4.5% 02-01-2046 BEO SEDOL: BF0J8J6	95,801.230	106,900.68	92,375.52
FNMA POOL #AL8347 4% DUE 03-01-2029 REG CUSIP: 3138ETHZ2	1,121.390	1,203.04	1,114.11
FNMA POOL #AL8747 4.5% 06-01-2046 BEO SEDOL: BF0K6Y0	20,001.820	22,295.73	19,247.20
FNMA POOL #AL8764 4% 06-01-2046 BEO SEDOL: BF0J8Z2	22,957.480	25,253.22	21,519.77
FNMA POOL #AL8824 3.5% 07-01-2046 BEO SEDOL: BF0K6Z1	56,461.330	60,475.38	51,408.15
FNMA POOL #AM7514 3.07% DUE 02-01-2025 BEO CUSIP: 3138L8K45	465,000.000	489,902.93	463,057.66
FNMA POOL #AO6757 4% 06-01-2042 BEO SEDOL: BQFJF53	48,991.590	51,540.64	46,654.11
FNMA POOL #AP0645 3.5% 07-01-2032 BEO CUSIP: 3138M3WF7	16,755.200	18,019.71	16,143.49
FNMA POOL #AQ1534 3.5% 10-01-2032 BEO CUSIP: 3138MGV44	50,431.940	52,827.49	48,422.51
FNMA POOL #AQ1607 3.5% 11-01-2032 BEO CUSIP: 3138MGYD1	38,928.600	40,777.69	37,377.36
FNMA POOL #AQ8670 4% 12-01-2042 BEO SEDOL: BF0K7V4	9,834.500	10,636.63	9,271.70
FNMA POOL #AR2624 3.5% 02-01-2043 BEO SEDOL: BF0K7Y7	150,694.110	160,136.05	136,497.51
FNMA POOL #AR7961 3.5% DUE 03-01-2033 REG CUSIP: 3138W5Z35	45,642.170	47,810.17	43,684.35
FNMA POOL #AS2892 4% 07-01-2044 BEO SEDOL: BQFJF31	128,635.100	136,674.79	120,994.32
FNMA POOL #AS3149 4% 08-01-2044 BEO SEDOL: BF0KV12	42,182.090	45,082.12	39,663.68

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AS6187 3.5% 11-01-2045 BEO CUSIP: 3138WF2V7	538,767.270	541,776.81	485,139.50
FNMA POOL #AS6682 4.5% 02-01-2046 BEO SEDOL: BF0KZX2	32,862.590	36,608.41	31,597.68
FNMA POOL #AS7469 3.5% 07-01-2046 BEO CUSIP: 3138WHJP8	179,049.410	180,308.35	161,064.13
FNMA POOL #AS7551 4% 07-01-2046 BEO SEDOL: BF0L029	23,112.000	25,177.61	21,682.43
FNMA POOL #AS7565 4.5% 07-01-2046 BEO SEDOL: BF0L063	20,738.160	22,986.98	19,906.40
FNMA POOL #AS7587 3.5% 07-01-2046 BEO SEDOL: BF0L096	57,413.610	61,407.90	51,790.06
FNMA POOL #AS7957 4.5% 09-01-2046 BEO SEDOL: BF0L0H4	17,884.040	19,630.54	17,237.36
FNMA POOL #AS8137 4% 10-01-2046 BEO SEDOL: BF0L0K7	10,036.520	10,883.33	9,351.17
FNMA POOL #AT5907 4% 06-01-2043 BEO CUSIP: 3138WTR57	156,784.300	170,600.90	147,560.35
FNMA POOL #AT5915 4 DUE 06-01-2043 REG CUSIP: 3138WTS09	85,743.460	91,356.99	81,248.44
FNMA POOL #BF0105 4% 06-01-2056 BEO CUSIP: 3140FXDK5	469,490.180	497,824.65	430,244.00
FNMA POOL #BF0107 4.5% 06-01-2056 BEO CUSIP: 3140FXDM1	253,427.070	272,909.28	240,583.05
FNMA POOL #BF0108 4.5% 06-01-2056 BEO CUSIP: 3140FXDN9	810,632.470	865,650.99	769,550.22
FNMA POOL #BF0118 4.5% 06-01-2056 BEO CUSIP: 3140FXDY5	448,164.350	482,441.94	425,451.17
FNMA POOL #BF0130 3.5% 08-01-2056 BEO SEDOL: BF0TZF1	526,610.070	538,623.34	461,976.15
FNMA POOL #BF0157 4% 08-01-2046 BEO CUSIP: 3140FXE73	345,366.710	366,088.71	325,344.37
FNMA POOL #BF0172 4% 01-01-2041 BEO CUSIP: 3140FXFN7	73,902.270	76,269.46	70,165.61
FNMA POOL #BF0193 4% 04-01-2041 BEO CUSIP: 3140FXGB2	549,372.430	567,763.52	521,598.00

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BF0202 4.5% 01-01-2051 BEO CUSIP: 3140FXGL0	892,643.970	924,281.13	840,826.34
FNMA POOL #BF0503 3% 09-01-2060 BEO CUSIP: 3140FXRZ7	1,108,020.790	1,103,173.20	929,503.47
FNMA POOL #BK0700 2.5% 02-01-2035 BEO CUSIP: 3140HDX66	44,582.750	45,512.71	40,916.55
FNMA POOL #BK0706 2.5% 02-01-2035 BEO CUSIP: 3140HDYC2	53,504.070	54,569.97	49,104.33
FNMA POOL #BK0707 2.5% 02-01-2035 BEO CUSIP: 3140HDYD0	51,127.800	52,250.20	46,922.84
FNMA POOL #BK4171 4% 04-01-2048 BEO CUSIP: 3140HHT54	254,783.460	261,909.45	236,189.92
FNMA POOL #BK7939 4.5% 11-01-2048 BEO CUSIP: 3140HMZD9	323,251.300	332,077.56	308,275.76
FNMA POOL #BM4984 3.5% 08-01-2047 BEO CUSIP: 3140J9RE3	400,536.360	404,541.74	360,042.41
FNMA POOL #BM6011 3.282% DUE 11-01-2026 BEO CUSIP: 3140JAVD7	0.010	0.01	0.01
FNMA POOL #BN5324 4% DUE 03-01-2049 REG CUSIP: 3140JM4J8	103,450.420	106,166.00	95,793.61
FNMA POOL #BS2865 1.47% DUE 11-01-2029 REG CUSIP: 3140LDFF1	2,257,077.570	2,258,488.24	1,937,126.06
FNMA POOL #BS6907 4.53% DUE 11-01-2029 BEO CUSIP: 3140LHU99	2,337,000.000	2,361,830.63	2,313,310.98
FNMA POOL #BZ0084 5.09% 01-01-2029 CUSIP: 3140NUCW7	2,170,000.000	2,191,021.88	2,199,402.78
FNMA POOL #BZ0489 4.65% 02-01-2029 CUSIP: 3140NURK7	1,200,000.000	1,200,187.50	1,196,260.58
FNMA POOL #BZ0535 4.46% 02-01-2031 CUSIP: 3140NUSZ3	1,602,620.680	1,580,584.64	1,569,736.22
FNMA POOL #BZ2333 4.14% 11-01-2031 CUSIP: 3140NWSX4	620,000.000	609,343.75	594,511.30
FNMA POOL #CA8126 2.5% 12-01-2050 CUSIP: 3140QGA49	1,161,966.230	1,227,780.71	958,319.18
FNMA POOL #CB2280 2.0% DUE 12-01-2051 REG CUSIP: 3140QMRA4	1,911,274.320	1,898,283.63	1,511,022.32

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #CB3499 3.5% 05-01-2052 BEO CUSIP: 3140QN3H3	1,076,386.110	1,021,557.69	962,018.66
FNMA POOL #CB4089 4% DUE 07-01-2052 REG CUSIP: 3140QPRK5	1,200,043.040	1,201,589.94	1,102,470.71
FNMA POOL #CB4090 4% DUE 07-01-2052 CUSIP: 3140QPRL3	1,032,662.920	1,031,856.12	947,587.78
FNMA POOL #CB4894 5% 10-01-2052 BEO CUSIP: 3140QQNL5	2,770,102.670	2,750,841.79	2,693,067.25
FNMA POOL #CB4905 5.5% 10-01-2052 BEO CUSIP: 3140QQNX9	1,772,630.650	1,770,968.83	1,769,930.42
FNMA POOL #CB4943 4.5% 10-01-2052 BEO CUSIP: 3140QQP58	1,286,787.630	1,249,490.89	1,221,226.86
FNMA POOL #CB5079 4.5% 11-01-2052 CUSIP: 3140QQUD5	2,310,917.530	2,183,726.79	2,193,177.46
FNMA POOL #FM1000 3% 04-01-2047 BEO CUSIP: 3140X4DE3	237,835.980	240,288.64	206,053.14
FNMA POOL #FM2268 2.5% 01-01-2035 BEO CUSIP: 3140X5QW6	270,061.530	275,209.57	247,856.62
FNMA POOL #FM7031 4% 01-01-2051 BEO SEDOL: BPSQQS4	2,215,841.520	2,075,274.08	2,047,452.37
FNMA POOL #FM7460 4% 03-01-2051 BEO SEDOL: BL6JGS7	2,888,092.430	2,641,702.05	2,665,798.38
FNMA POOL #FM7599 3.5% 01-01-2051 BEO SEDOL: BMF0FF8	3,603,615.610	3,168,803.13	3,222,761.73
FNMA POOL #FN BZ2726 4.35% 12-01-2029 CUSIP: 3140NXA45	940,000.000	928,396.88	922,743.94
FNMA POOL #FN BZ2775 4.325% 01-01-2030 CUSIP: 3140NXCM3	770,000.000	764,646.09	754,999.71
FNMA POOL #MA1125 4 07-01-2042 BEO SEDOL: BZ6CY46	21,268.170	22,367.28	20,007.00
FNMA POOL #MA1138 3.5% 08-01-2032 BEO SEDOL: B7VYWT2	46,826.430	49,862.38	45,010.56
FNMA POOL #MA1177 3.5% 09-01-2042 BEO CUSIP: 31418AJX7	45,230.300	44,919.33	40,971.99
FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31	44,554.250	44,247.95	40,359.51

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA1328 3.5% 01-01-2043 BEO SEDOL: B7XR9F4	66,047.800	65,077.72	59,828.57
FNMA POOL #MA1373 3.5% 03-01-2043 BEO SEDOL: B9C62Y6	155,086.700	156,092.67	140,476.46
FNMA POOL #MA1437 3.5% 05-01-2043 BEO CUSIP: 31418AS33	56,194.280	59,952.27	50,899.89
FNMA POOL #MA1463 3.5% 06-01-2043 BEO SEDOL: BFXCD75	63,689.370	65,799.09	57,688.45
FNMA POOL #MA1508 3.5% 07-01-2043 BEO CUSIP: 31418AVA3	66,524.100	65,484.67	60,256.33
FNMA POOL #MA1510 4% 07-01-2043 BEO SEDOL: BF7PJT4	64,404.300	68,198.09	60,343.03
FNMA POOL #MA1546 3.5% DUE 08-01-2043 BEO CUSIP: 31418AWG9	108,433.180	106,450.89	98,216.94
FNMA POOL #MA1547 4% 08-01-2043 BEO SEDOL: BF7PJW7	639,068.720	674,816.62	598,767.85
FNMA POOL #MA1866 4.5% 04-01-2044 BEO CUSIP: 31418BCC8	58,956.300	63,092.43	56,627.59
FNMA POOL #MA3467 4% 09-01-2048 BEO SEDOL: BFMNTS2	2,258,098.010	2,059,455.96	2,092,576.58
FNMA POOL #MA3663 3.5% 05-01-2049 BEO SEDOL: BP9N1Q7	2,064,589.470	1,845,226.84	1,846,445.26
FNMA POOL #MA3692 3.5% 07-01-2049 BEO SEDOL: BKFVB60	1,200,307.020	1,111,409.29	1,075,744.63
FNMA POOL #MA3744 3% 08-01-2049 BEO SEDOL: BLG8L12	1,811,248.160	1,557,956.45	1,558,442.15
FNMA POOL #MA3775 3.5% 09-01-2049 BEO CUSIP: 31418DFR8	884,537.040	819,026.04	793,528.44
FNMA POOL #MA3834 3% 11-01-2049 BEO CUSIP: 31418DHL9	3,160,596.580	2,733,924.21	2,724,299.29
FNMA POOL #254479 6.5% DUE 10-01-2032 REG SEDOL: B11JLK9	2,557.540	2,673.72	2,666.51
FNMA POOL #256198 5.5% DUE 04-01-2026 REG CUSIP: 31371MRT6	3,309.920	3,633.67	3,307.96
FNMA POOL #256578 6.5% 01-01-2037 BEO CUSIP: 31371M6P7	2,129.610	2,347.91	2,171.79

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #789293 5.5% 06-01-2034 BEO CUSIP: 31405G3A6	8,666.850	9,333.11	8,724.12
FNMA POOL #838498 ADJ RT DUE 10-01-2035 BEO CUSIP: 31407RRT3	11,884.706	11,846.64	12,165.53
FNMA POOL #888893 5.5% 08-01-2037 BEO SEDOL: B55BCX9	9,523.870	9,414.12	9,633.54
FNMA POOL #889649 6.5% DUE 08-01-2037 REG CUSIP: 31410KL69	2,620.990	2,869.94	2,642.52
FNMA POOL #890231 5% 07-01-2025 BEO CUSIP: 31410LA85	879.680	948.95	877.24
FNMA POOL #890615 4% 06-01-2029 BEO CUSIP: 31410LN81	4,204.070	4,548.28	4,155.65
FNMA POOL #896504 6.5% DUE 08-01-2036 REG CUSIP: 31410TAD7	8,396.718	8,550.54	8,660.26
FNMA POOL #909800 6% 02-01-2037 BEO CUSIP: 31411JX50	26,842.916	27,069.38	27,758.27
FNMA POOL #918243 6% 05-01-2037 BEO CUSIP: 31411YEQ2	6,199.020	6,605.80	6,271.62
FNMA POOL #944706 6% 07-01-2037 BEO CUSIP: 31413GAF7	30,246.874	30,502.09	31,376.20
FNMA POOL AM8674 2.81% 04-01-2025 CUSIP: 3138L9T85	500,000.000	504,531.25	496,216.10
FNMA POOL FN #BZ2727 4.36% 01-01-2030 CUSIP: 3140NXA52	230,000.000	228,769.14	225,881.12
FNMA POOL FN #BZ2785 4.255% 01-01-2030 CUSIP: 3140NXCX9	80,000.000	79,187.50	78,189.89
FNMA POOL FN B09283 2.5% 02-01-2035 CUSIP: 3140K5J57	100,444.990	102,367.60	92,086.30
FNMA POOL#BZ0920 4.57% 05-01-2031 CUSIP: 3140NVAW7	1,530,000.000	1,507,528.13	1,500,886.50
FNMA PREASSIGN 00324 6 04-25-2033 CUSIP: 31393APM3	11,244.380	11,893.87	11,464.61
FNMA PREASSIGN 00443 9.5 07-25-2041 CUSIP: 31392OUL2	13,522.460	15,229.66	13,807.93
FNMA PREASSIGN 00886 7.5 02-25-2041 SEDOL: B7617J3	23,900.420	27,485.50	25,121.22

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC PASS THRU TR 2005-34 CL-PN 5.5 DUE 04-25-2035 CUSIP: 31394CT51	15,048.940	16,638.47	15,379.13
FNMA REMIC PASS THRU TR 2011-39 CL-ZA 6 DUE 11-25-2032 REG SEDOL: B81SB49	17,286.200	18,579.36	17,732.59
FNMA REMIC SER 2004-W11 CL-1A3 7 05-25-2044 CUSIP: 31394AB54	20,876.810	23,877.86	20,810.47
FNMA REMIC SER 2005-83 CL LA 5.5 10-25-2035 SEDOL: B0MJ208	7,397.860	8,331.83	7,509.42
FNMA REMIC TR 2002 T4 A2 7 12-25-2041 CUSIP: 31392B6U5	31,599.040	36,733.86	32,583.68
FNMA REMIC TR 2003-131 CL-CH 5.5 01-25-2034 CUSIP: 31393UZU0	22,798.030	26,360.25	23,268.59
FNMA REMIC TR 2004-38 CL-FK FLTG RATE 05-25-2034 SEDOL: B8B4FC3	15,804.820	15,843.67	15,666.06
FNMA REMIC TR 2006-9 CL-KZ 6 03-25-2036 CUSIP: 31395BCF8	21,237.410	23,482.02	21,899.89
FNMA REMIC TR 2009-63 CL-PT 5 DUE 08-25-2039 REG CUSIP: 31396QWW5	1,676.560	1,800.21	1,653.99
FNMA REMIC TR 2010-71 CL-HJ 5.5 07-25-2040 SEDOL: B81SBH2	12,289.470	13,487.71	12,559.36
FNMA REMIC TR 2011-19 CL-ZY PRIN ONLY 6.5 07-25-2036 CUSIP: 31397QP69	9,372.340	10,318.58	9,830.17
FNMA SER 2002-82 CL PE 6 08-25-2032 BEO CUSIP: 31392FW86	14,020.480	16,158.60	14,392.09
FNMA SER 2003-T4 CL 1A VAR RT 09-26-2033BEO CUSIP: 31393AU96	11,224.160	10,599.67	11,019.00
FNMA SER 2004-W15 CL 1A1 6 08-25-2044 CUSIP: 31394BZ64	13,662.240	15,045.54	13,871.33
FNMA SER 2004-91 5.5 12-25-2034 CUSIP: 31394BYB4	11,630.580	12,241.19	11,877.28
FNMA SERIES 1999-19 CLASS-PH 6 05-25-2029 SEDOL: B1784C3	2,313.020	2,553.00	2,336.03
FNMA SERIES 2001-W3 CLASS-A 7 09-25-2041 CUSIP: 3139216F0	16,917.230	19,602.84	16,819.30
FNMA TRUST 2004 W-2 CL 1A 6 02-25-2044 CUSIP: 31393XGH4	10,591.520	11,597.70	10,590.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044 SEDOL: B3Y5MH2	5,158.810	5,829.46	5,316.63
FNMA 2001-T10 CL A1 PASS THROUGH 7 12-25-2041 SEDOL: B96C3X6	26,454.600	30,207.63	26,687.95
FREDDIE MAC FR QD8681 3% 03-01-2052 CUSIP: 3133B6UE8	1,673,413.070	1,694,592.21	1,428,524.45
FREDDIE MAC SEASONED CR RISK SER 2020-3 CL MTU 2.5% 05-25-2060 CUSIP: 35563PSE0	462,018.550	482,775.36	373,965.39
FREDDIE MAC SEASONED CR RISK SER 2022-1 CL MTU 3.25% 11-25-2061 CUSIP: 35563P7E3	2,782,079.750	2,686,751.00	2,366,642.63
FREDDIE MAC SEASONED CR RISK SER 2022-2 CL MA 3% 04-25-2062 CUSIP: 35563PE39	759,089.870	714,540.54	675,028.64
FREDDIE MAC SEASONED CR RISK TRANSFER TRSER 18-3 CL MA 3.5% 08-25-2057 CUSIP: 35563PGG8	154,827.340	153,988.09	147,632.64
FREDDIE MAC STACR REMIC TRUST 2.5% 01-01-2052 CUSIP: 3133B2YE3	1,500,117.020	1,524,728.33	1,236,970.74
GNMA FLTG RT 4.77004% DUE 10-20-2060 CUSIP: 38375BGF3	210,833.150	210,833.15	210,054.44
GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869	6,274.530	7,023.55	6,575.97
GNMA POOL #4772 5% 08-20-2040 BEO CUSIP: 36202FJR8	54,349.157	58,110.54	54,023.57
GNMA POOL #4893 8.5% 11-20-2030 BEO CUSIP: 36202FNJ1	11,403.950	13,371.13	11,445.68
GNMA POOL #4926 7.5% 09-20-2031 BEO CUSIP: 36202FPK6	1,571.680	1,779.92	1,568.88
GNMA POOL #4930 7% 10-20-2038 BEO CUSIP: 36202FPP5	9,782.290	11,054.01	10,052.00
GNMA POOL #4964 7% 12-20-2038 BEO CUSIP: 36202FQR0	2,456.500	2,775.07	2,514.76
GNMA POOL #5072 6.5% 10-20-2039 BEO CUSIP: 36202FT55	6,572.560	7,348.94	6,850.95
GNMA POOL #5159 7% 01-20-2039 BEO CUSIP: 36202FWU6	3,143.740	3,583.88	3,218.30
GNMA POOL #711510 5 DUE 05-15-2040 SEDOL: BYW9XL4	1,104,559.690	1,237,106.87	1,109,167.85

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<i>U.S. Government Securities</i>			
United States - USD			
GNMA POOL #737975 6% 09-20-2036 BEO CUSIP: 3620AR2G5	1,271.160	1,363.33	1,295.52
GNMA POOL #738052 6% 07-20-2036 BEO CUSIP: 3620AR5M9	13,763.550	14,744.17	14,141.14
GNMA POOL #738054 6.5% 01-20-2039 BEO CUSIP: 3620AR5P2	839.410	904.99	860.59
GNMA POOL #738058 6% 05-20-2036 BEO CUSIP: 3620AR5T4	7,459.580	7,991.08	7,597.75
GNMA POOL #783956 4.5% 05-15-2041 BEO SEDOL: BDRM678	42,209.990	47,149.88	40,156.17
GNMA POOL #784025 4.5% DUE 05-15-2044 SEDOL: BDRM6M3	48,600.460	53,711.13	47,839.83
GNMA POOL #784081 5.5% 02-15-2039 BEO CUSIP: 3622A2RA2	19,669.000	22,342.76	20,013.51
GNMA POOL #784082 7.5% 08-15-2033 BEO SEDOL: BDZVVD8	8,842.830	10,713.63	9,075.92
GNMA POOL #784088 SER 2044 5% DUE 07-15-2044 REG SEDOL: BDZVVF0	12,984.500	14,467.58	12,720.76
GNMA POOL #784182 SER 2046 4.5% DUE 08-15-2046 REG SEDOL: BDZVVH2	99,489.290	110,992.75	95,815.97
GNMA POOL #784208 SER 2046 4% DUE 07-15-2046 REG SEDOL: BDZVVG1	156,762.330	172,536.54	149,570.77
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0	72,085.000	71,661.95	72,431.87
GNMA 2005-049 REMIC PASSTHRU CTF CL B 5.5 DUE 06-20-2035 CUSIP: 38374LKD2	17,545.200	20,155.07	17,786.00
GNMA 2006-033 CL PK 6 DUE 07-20-2036 CUSIP: 38374DFX2	14,350.440	16,305.67	14,638.09
GNMA 2007-001 REMIC PASSTHRU CL BA 5.5 01-20-2037 CUSIP: 38375JEN1	20,856.430	23,571.03	21,242.01
GNMA 2009-081 REMIC PASSTHRU CTF CL MX-A5.75 DUE 09-20-2036 CUSIP: 38376F6M9	7,535.890	8,421.36	7,662.05
GNMA 2013-H04 REMIC PASSTHRU CTF CL BA 1.65 DUE 02-20-2063 CUSIP: 38375BK84	335.720	334.73	308.79
GNMA 2013-H05 REMIC PASSTHRU CL FB FLTG RT 02-20-2062 CUSIP: 38375BL75	519.110	515.84	514.59

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U.S. Government Securities			
United States - USD			
GNMA 5.5% DUE 04-16-2033 SEDOL: B03RCY5	16,760.180	19,703.69	16,723.40
GNMA 5% DUE 10-20-2034 CUSIP: 38374KLR2	23,439.530	26,281.56	23,360.04
GNMAII POOL #4903 SER 2040 6.5% DUE 12-20-2040 BEO CUSIP: 36202FNU6	17,909.020	19,932.19	18,223.41
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79	60,958.270	65,420.59	60,102.98
GNMAII POOL #783285 SER 2037 5.5% DUE 11-20-2037 REG SEDOL: BQFJF75	9,389.590	10,569.16	9,532.12
GNMAII POOL #783995 SER 2044 5% DUE 12-20-2044 REG SEDOL: BDRM6B2	24,713.160	28,149.86	24,659.70
GNMAII POOL #80032 SER 2027 ADJ RT 01-20-2027 CUSIP: 36225CBA3	801.740	797.73	798.15
GNMAII POOL #80082 SER 2027 ADJ RT 06-20-2027 CUSIP: 36225CCU8	1,111.250	1,105.68	1,106.86
GNMAII POOL #80141 SER 2027 ADJ RT 12-20-2027 CUSIP: 36225CEP7	1,110.560	1,105.02	1,118.39
GNMAII POOL #80329 SER 2029 ADJ RT 10-20-2029 CUSIP: 36225CLK0	1,691.090	1,682.65	1,681.79
GNMAII POOL #80331 SER 2029 ADJ RT 10-20-2029 CUSIP: 36225CLM6	1,052.220	1,046.99	1,047.31
GNMAII POOL #80344 SER 2029 ADJ RT 11-20-2029 SEDOL: 2384241	1,451.880	1,444.60	1,444.41
GNMAII POOL #80393 SER 2030 ADJ RT 04-20-2030 CUSIP: 36225CNK8	743.000	739.29	739.28
GNMAII POOL 5.5 05-20-2042 REG CUSIP: 36179MC57	12,850.650	14,312.42	13,159.83
GOVT NATL MTG ASSN 2008-050 REMIC PASSTHRU CTF CL MX-KB 6 DUE 06-20-2038 SEDOL: B7MW927	11,564.300	12,854.44	11,829.28
I/O FNMA POOL #BL4892 2.16% DUE 12-01-2026 BEO CUSIP: 3140HWNJ7	1,100,000.000	1,100,687.50	1,050,439.26
I/O GNMA 2009-061 REMIC PASSTHRU CTF CL WQ FLTG 11-16-2035 CUSIP: 38376FJN3	0.008	0.00	0.00
PVTPL SMALL BUSINESS ADMIN GTD DEV PARTNCTF 3.8% 08-01-2047 CUSIP: 83162CQ48	478,764.330	478,764.33	438,649.48

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<i>U.S. Government Securities</i>			
United States - USD			
SBAP SR 24-25D 5.38% 04-01-2049 CUSIP: 83162CW74	1,007,744.660	1,007,744.66	1,005,369.71
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SBAP 2022-25K 1 5.13 11-01-2047 CUSIP: 83162CR47	1,050,598.760	1,050,598.76	1,033,365.47
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 4.71% 2022-25 L 12-01-2047 CUSIP: 83162CR62	1,500,160.880	1,500,160.88	1,437,004.56
SMALL BUSINESS ADMIN GTD DEV PARTN DEB SER 2022-25 F 4.01% 06-01-2047 CUSIP: 83162CP72	2,057,899.600	2,057,899.60	1,913,655.86
SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2023-25 A 4.91% 01-01-2048 CUSIP: 83162CR96	931,050.450	931,050.45	911,116.94
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2017-20 B CL-1 2.8% DUE 02-01-2037 SEDOL: BYPZWN4	628,034.430	628,034.43	571,981.23
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2018-20G CL 1 3.54% 07-01-2038 SEDOL: BDCLB86	499,384.030	499,384.03	464,516.44
SMALL BUSINESS ADMIN GTD DEV PARTN 2.81% SER 2017-20F CL 1 06-01-2037 SEDOL: BYW5MB5	694,632.140	694,632.14	612,326.84
SMALL BUSINESS ADMIN GTD DEV PARTN 3.93%07-01-2047 CUSIP: 83162CQ22	2,420,767.400	2,420,767.40	2,222,898.23
SMALL BUSINESS ADMIN GTD PARTN CTFS 2.518% DUE 09-10-2027 REG SEDOL: BF0G6M6	367,982.860	367,982.86	351,367.85
SMALL BUSINESS ADMIN GTD PARTN CTFS GTD DEB PARTN CTF SER SBIC 2.938% 03-10-2032 CUSIP: 831641FT7	2,762,822.920	2,762,822.92	2,549,869.50
SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC 2021-10B 1.304% 09-10-2031 CUSIP: 831641FS9	1,311,841.110	1,311,841.11	1,124,932.48
SMALL BUSINESS ADMIN GTD PARTN CTFS SRS 2020-10A CL 1 2.078% DUE 03-01-2030 SEDOL: BL6JBD7	1,078,696.010	1,078,696.01	974,574.23
SMALL BUSINESS ADMIN SER 2017-10A CL 1 2.845% 03-10-2027 SEDOL: BD9BP21	844,018.300	844,018.30	816,444.05
SMALL BUSINESS ADMIN SER 2017-20D CL 1 2.84% 04-01-2037 SEDOL: BD0RG47	892,875.140	892,875.14	811,968.24
SMALL BUSINESS ADMIN SR 2023-25G 5.18%07-01-2048 CUSIP: 83162CT94	1,582,294.830	1,582,294.83	1,563,051.43
SMALL BUSINESS ADMIN SR 23-25L CL 1 5.28%12-01-2048 CUSIP: 83162CV59	2,344,878.810	2,344,878.81	2,323,679.46
SMALL BUSINESS ADMINISTRATION SER 2017-20C CL 1 3.04% DUE 03-01-2037 SEDOL: BDH3HC3	1,713,770.770	1,713,770.77	1,569,561.24

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U.S. Government Securities			
United States - USD			
SMALL BUSINESS ADMINISTRATION SER 2019-10A CL 1 3.113% 03-10-2029 CUSIP: 831641FM2	462,462.210	462,462.21	440,853.25
SMALL BUSINESS ADMINISTRATION SER 2023-25D 4.48% DUE 04-01-2048 CUSIP: 83162CS95	1,594,822.210	1,594,822.21	1,528,145.56
SMALL BUSINESS ADMINISTRATION SER 2023-25E 4.62% 05-01-2048 CUSIP: 83162CT45	1,931,006.050	1,931,006.05	1,841,490.40
SMALL BUSINESS ADMINISTRATION SR 2024-25I CL 1 4.45% 09-01-2049 CUSIP: 83162CY49	620,000.000	620,000.00	593,294.99
SMALL BUSINESS ADMINISTRATION SR 22-10B CL A 4.262% 09-01-2032 CUSIP: 831641FU4	2,355,567.570	2,355,567.57	2,278,778.66
SMALL BUSINESS ADMINISTRATION 4.93% DUE 03-01-2048 CUSIP: 83162CS61	1,917,884.060	1,942,456.95	1,849,507.85
SMALL BUSINESS FIXED 3.548% DUE 09-10-2028 CUSIP: 831641FL4	450,415.750	450,415.75	434,620.21
SMALL BUSINESS 1.667% DUE 03-10-2031 CUSIP: 831641FR1	670,959.340	670,959.34	584,729.52
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	740,000.000	710,065.10	670,393.75
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	2,500,000.000	2,420,851.04	2,230,371.10
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 SEDOL: BQXS7C3	70,000.000	74,607.70	61,077.73
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	850,000.000	816,485.43	486,591.80
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	3,809,000.000	3,363,206.16	2,668,383.07
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5	2,255,000.000	1,937,236.99	1,836,239.46
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	745,000.000	702,092.95	606,331.06
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3	661,000.000	563,195.30	475,067.93
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	660,000.000	655,362.02	603,126.56
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	2,635,000.000	2,540,480.70	1,632,876.56

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U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	2,425,000.000	2,432,939.39	2,403,023.44
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	800,000.000	872,378.20	778,625.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	625,000.000	628,365.13	552,050.78
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	2,700,000.000	2,350,875.33	1,410,433.59
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	6,047,000.000	7,571,377.65	3,848,821.05
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	3,010,000.000	2,897,955.34	1,951,444.13
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG SEDOL: BMFKWB3	620,000.000	624,822.84	373,332.03
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	1,397,000.000	1,298,680.93	778,281.80
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	2,966,000.000	2,787,314.38	1,989,305.45
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	2,042,000.000	1,778,213.84	1,128,364.52
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	940,000.000	789,110.39	570,903.13
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	2,920,000.000	3,140,517.30	1,839,371.89
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	4,290,000.000	4,251,474.19	4,163,981.25
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	585,000.000	537,356.83	535,183.59
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	470,000.000	509,727.32	367,609.77
Total United States - USD		227,409,918.99	199,485,638.62
Total U.S. Government Securities		227,409,918.99	199,485,638.62

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CENTERPOINT ENERGY HOUSTON ELEC LLC 3.0%02-23-2032 SEDOL: BLNKQ94	600,000.000	524,094.00	521,669.50
CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053 SEDOL: BMTX1B1	135,000.000	134,715.15	127,674.07
DOMINION ENERGY SOUTH CAROLINA INC 1ST MTG BD SER A 2.3% 12-01-2031 SEDOL: BLGTTB1	380,000.000	379,764.40	318,322.20
DUKE ENERGY 6% DUE 01-15-2038 SEDOL: B87JR82	593,000.000	761,400.55	616,993.84
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	200,000.000	198,832.00	196,494.87
EVERGY METRO INC 2.25% DUE 06-01-2030 SEDOL: BMHTDD7	1,060,000.000	903,386.00	918,653.59
KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033 SEDOL: BNYD5P5	320,000.000	319,270.40	323,546.06
SAN DIEGO GAS & 6.125% DUE 09-15-2037 SEDOL: B27ZL53	280,000.000	361,368.00	291,215.78
UNION ELEC CO FIXED 2.95% DUE 03-15-2030 SEDOL: BLNNX25	820,000.000	840,026.80	746,478.86
UNION ELEC CO 5.45% 03-15-2053 SEDOL: BMXMYJ3	370,000.000	369,237.80	354,728.95
Total United States - USD		4,792,095.10	4,415,777.72
Total Corporate Debt Instruments - Preferred		4,792,095.10	4,415,777.72
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO CUSIP: 84055BAA1	810,000.000	805,779.90	742,189.82
Total Australia - USD		805,779.90	742,189.82
Canada - USD			
BANK OF MONTREAL 4.64% DTD 09-10-2024 DUE 09-10-2030 CUSIP: 06368L8L3	170,000.000	170,000.00	166,735.36
BANK OF NOVA SCOTIA 4.85% DUE 02-01-2030 CUSIP: 06417XAP6	70,000.000	69,951.00	69,489.36

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CDN NAT RES LTD 5% DUE 12-15-2029 CUSIP: 136385BB6	220,000.000	219,929.60	217,725.99
ENBRIDGE INC 5.3% 04-05-2029 SEDOL: BQZCJB6	145,000.000	144,968.10	146,497.48
ENBRIDGE INC 5.7% 03-08-2033 CUSIP: 29250NBR5	210,000.000	209,731.20	212,284.62
NUTRIEN LTD 2.95% DUE 05-13-2030 SEDOL: BMDWZK1	50,000.000	49,948.50	44,986.83
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	320,000.000	319,108.80	287,743.04
ROGERS COMMUNICATIONS INC 5.0% 02-15-2029 SEDOL: BPGLSS5	640,000.000	638,169.60	635,856.86
ROYAL BANK OF CANADA 4.65% 10-18-2030 CUSIP: 78017FZT3	400,000.000	400,000.00	391,717.12
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP: 78016HZZ6	490,000.000	490,000.00	486,193.08
TORONTO DOMINION BK 4.994% 04-05-2029 CUSIP: 89115A2Y7	300,000.000	300,000.00	299,375.86
Total Canada - USD		3,011,806.80	2,958,605.60
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.65% 02-15-2032 CUSIP: 62954HAJ7	450,000.000	448,888.50	378,865.31
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	220,000.000	219,342.20	214,129.78
Total China - USD		668,230.70	592,995.09
France - USD			
PVTPL BNP PARIBAS SR NON PFD 1.904% 09-30-2028 CUSIP: 09659W2M5	390,000.000	390,000.00	357,518.58
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	380,000.000	377,963.20	369,235.69
PVTPL BPCE S A 611 4.75% 07-19-2027 CUSIP: 05578AE46	410,000.000	408,970.90	408,055.67
Total France - USD		1,176,934.10	1,134,809.94

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	590,000.000	585,698.90	567,336.19
DAIMLER TRUCK FIN 5.4% DUE 09-20-2028 SEDOL: BPSK9N2	230,000.000	229,763.10	232,948.43
PVTPL DAIMLER TRUCKS 2.375% 12-14-2028 SEDOL: BPP3CM4	380,000.000	378,833.40	345,105.46
PVTPL BMW US CAPITAL LLC 4.65% 08-13-2029 SEDOL: BP812R0	260,000.000	259,586.60	255,172.67
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	230,000.000	228,999.50	217,917.31
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% DUE 03-30-2028 SEDOL: BNW1357	420,000.000	419,428.80	417,027.84
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.85% 01-11-2029 SEDOL: BPQXPQ8	150,000.000	149,821.50	148,859.57
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.1% 08-03-2028 SEDOL: BRF3SS6	160,000.000	159,811.20	160,113.42
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.65% 09-12-2028 SEDOL: BNTB231	360,000.000	359,568.00	361,635.01
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 4.6%06-08-2029 SEDOL: BN95KY0	510,000.000	509,337.00	491,301.53
Total Germany - USD		3,280,848.00	3,197,417.43
Iceland - EUR			
LBI EHF CONV BD 0.0% 31/12/2035 SEDOL: 7A6UBKU	102,113.130	0.00	0.00
Total Iceland - EUR		0.00	0.00
Ireland - USD			
PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030 CUSIP: 83272GAA9	250,000.000	249,700.00	250,853.75
Total Ireland - USD		249,700.00	250,853.75
Japan - USD			
MITSUBISHI UFJ 2.494% DUE 10-13-2032 CUSIP: 606822CB8	210,000.000	210,000.00	177,181.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
PVTPL NTT FIN CORP 5.11% 07-02-2029 CUSIP: 62954WAM7	510,000.000	510,000.00	513,815.50
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028 SEDOL: BMHLCY7	250,000.000	250,000.00	223,968.84
SUMITOMO MITSUI FINL GROUP INC 5.716% 09-14-2028 SEDOL: BKPJSK7	680,000.000	680,000.00	696,422.03
Total Japan - USD		1,650,000.00	1,611,388.11
Netherlands - USD			
PVTPL COOPERATIEVE RABOBANK UA 5.564% 02-28-2029 CUSIP: 74977RDS0	310,000.000	310,000.00	314,095.30
RABOBANK NEDERLAND 1.98% DUE 12-15-2027 CUSIP: 74977RDL5	480,000.000	480,000.00	454,673.16
Total Netherlands - USD		790,000.00	768,768.46
South Africa - USD			
ANGLO AMERN CAP PLC 2.25% 03-17-2028 CUSIP: 034863AZ3	200,000.000	198,856.00	182,923.17
PVTPL ANGLO AMERN CAP PLC GTD SR NT 2.625% DUE 09-10-2030 CUSIP: 034863AX8	340,000.000	336,923.00	294,817.20
Total South Africa - USD		535,779.00	477,740.37
Switzerland - USD			
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	200,000.000	200,000.00	167,009.52
PVTPL UBS GROUP AG 3.869% 01-12-2018 CUSIP: 225401AF5	250,000.000	250,000.00	240,674.41
PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO CUSIP: 902613AT5	250,000.000	250,000.00	242,473.11
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028 CUSIP: 90352JAC7	980,000.000	980,000.00	952,398.59
Total Switzerland - USD		1,680,000.00	1,602,555.63

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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			
BAE SYS HLDGS INC 3.85% DUE 12-15-2025 SEDOL: BYMRMR7	380,000.000	403,670.20	376,486.52
BAE SYS PLC 3.4% DUE 04-15-2030 CUSIP: 05523RAD9	720,000.000	669,602.80	664,034.19
HSBC HLDGS PLC FLTG RT 2.013% DUE 09-22-2028 SEDOL: BMG6Z11	660,000.000	660,000.00	608,619.75
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032 SEDOL: BM9VWR8	690,000.000	624,874.35	582,143.79
HSBC HOLDINGS PLC 4.583% 06-19-2029 SEDOL: BD36V02	200,000.000	200,000.00	195,925.11
HSBC HOLDINGS PLC 6.161% 03-09-2029 SEDOL: BPH14M0	340,000.000	340,000.00	349,208.74
PVTPL ROLLS-ROYCE 3.625% DUE 10-14-2025 CUSIP: 77578JAB4	280,000.000	275,396.80	274,448.75
Total United Kingdom - USD		3,173,544.15	3,050,866.85
United States - USD			
AEP TRANSM CO LLC 5.15% DUE 04-01-2034 SEDOL: BSB7641	290,000.000	289,808.60	285,348.77
AGILENT 2.75% DUE 09-15-2029 SEDOL: BK51654	400,000.000	397,264.00	363,345.14
AGREE LTD 2.9% DUE 10-01-2030 SEDOL: BKSGR42	550,000.000	470,866.00	487,314.73
AIG GLOBAL FDG SR 5.9% DUE 09-19-2028 SEDOL: BR55ZG9	540,000.000	542,422.80	555,150.66
ALABAMA PWR CO 5.85% 11-15-2033 SEDOL: BQHN2N0	300,000.000	299,772.00	311,191.14
ALBEMARLE CORP FIXED 5.05% DUE 06-01-2032 SEDOL: BQ3S6Q0	170,000.000	169,503.60	161,808.29
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	500,000.000	433,895.00	447,603.16
ALEXANDRIA REAL 3.95% DUE 01-15-2027 SEDOL: BYN1609	330,000.000	322,297.80	324,387.39
ALEXANDRIA REAL 3.95% DUE 01-15-2028 SEDOL: BDFD446	420,000.000	404,392.80	408,245.47
ALLIANT ENERGY FIN LLC GTD SR NT 144A 3.6% 03-01-2032 SEDOL: BLNKQH2	450,000.000	449,248.50	400,037.85

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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	530,000.000	529,939.32	518,636.75
AMERICAN EXPRESS CO 5.282% 07-27-2029 SEDOL: BS2K9F1	130,000.000	130,000.00	131,450.53
AMERICAN EXPRESS CO 6.489% DUE 10-30-2031 SEDOL: BMHLTD5	130,000.000	130,023.40	138,995.46
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030 SEDOL: BLC9MH2	55,000.000	54,775.05	49,378.73
AMERN EXPRESS CO FIXED 5.532% 04-25-2030 SEDOL: BRJQKN0	485,000.000	485,000.00	494,015.94
AMERN EXPRESS CR 5.23% DUE 04-15-2029 CUSIP: 02582JKH2	785,000.000	784,839.08	796,927.13
AMERN HONDA FIN 4.4% DUE 09-05-2029 SEDOL: BTFK568	260,000.000	259,688.00	252,789.25
AMPHENOL CORP 2.2% DUE 09-15-2031 SEDOL: BMWPCN3	250,000.000	249,085.00	209,519.91
AON CORP 3.75% DUE 05-02-2029 SEDOL: BK1WFG5	200,000.000	194,920.00	189,897.99
AON NORTH AMER INC FIXED 5.15% 03-01-2029 SEDOL: BMFF8Y3	240,000.000	239,666.40	240,769.95
ASCENSION 3.106% DUE 11-15-2039 SEDOL: BKZ7NP1	363,000.000	277,825.68	275,129.19
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFAQY1	650,000.000	648,823.50	537,592.64
AT&T INC 2.75% DUE 06-01-2031 SEDOL: BMHWTS3	455,000.000	454,267.45	395,850.85
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	700,000.000	679,483.07	607,991.68
AUTOZONE INC 5.1% 07-15-2029 SEDOL: BRRZ35	380,000.000	379,585.80	382,172.34
BA CR CARD TR 4.93% DUE 05-15-2029 CUSIP: 05522RDJ4	655,000.000	654,963.25	661,266.52
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP: 06051GJF7	800,000.000	792,496.00	672,839.86
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	270,000.000	270,000.00	227,980.03

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	500,000.000	443,890.00	429,979.23
BANK AMER CORP 3.705% 04-24-2028 CUSIP: 06051GGL7	0.000	0.00	0.00
BANK NEW YORK MELLON CORP 4.975% 03-14-2030 SEDOL: BQKN5X8	185,000.000	185,000.00	185,234.37
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP: 06051GHM4	680,000.000	800,645.60	662,605.06
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	140,000.000	140,000.00	133,115.51
BANK OF NY MELLON CORP 5.06% 07-22-2032 SEDOL: BP5H6M4	330,000.000	330,000.00	329,330.27
BAXTER INTERNATIONAL INC 2.272% 12-01-2028 BEO SEDOL: BQFMQG0	540,000.000	540,000.00	486,686.09
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 SEDOL: BMH24Z5	120,000.000	119,997.60	113,102.51
BAXTER INTL INC 3.95% 04-01-2030 SEDOL: BNDQK50	360,000.000	391,263.95	340,157.71
BECTON DICKINSON & CO 4.298% 08-22-2032 SEDOL: BP6L090	260,000.000	260,422.40	244,766.62
BLACK HILLS CORP 4.35% DUE 05-01-2033 SEDOL: BDTYM63	660,000.000	656,252.40	608,609.25
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	175,000.000	175,000.00	172,479.97
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	130,000.000	130,000.00	123,792.60
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7	530,000.000	528,569.00	505,161.54
BPR TR 2022-OANA FLTG RT 6.20986% DUE 04-15-2037 SEDOL: BNTX1P2	1,180,000.000	1,156,400.00	1,184,425.00
BRAZOS ED LN AUTH INC FFELP LN AST BACKED NT SER 5.00512% 11-25-2071 CUSIP: 10620WAF5	770,809.420	770,809.42	765,063.04
BROADCOM INC 4.641% 02-15-2030 SEDOL: BRSF3M8	350,000.000	349,384.00	340,553.85
BX COML MTG TR FLTG RT 5.12634% DUE 09-15-2036 SEDOL: BM8VBL6	1,430,000.000	1,388,940.63	1,427,318.75

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Corporate Debt Instruments - Other			
United States - USD			
BX COML MTG TR 2022-AHP COML MTG PASS THRU CTF CL A 1.04% 02-15-2039 CUSIP: 05610FAA5	1,070,000.000	1,044,587.50	1,066,990.63
BX COML MTG TR 2024-AIRC COML MTG PASSTHRU CTF CL A 6.0031% 08-15-2039 SEDOL: BPDXXX4	515,000.000	513,712.50	518,545.36
BX COML MTG TR 2024-MDHS COML MTG PASSTHRU CTF CL A 5.95316% 05-15-2041 CUSIP: 12433BAA5	370,666.740	369,741.19	372,404.24
BX COML MTG TR 2024-XL5 5.70351% 03-15-2041 CUSIP: 05612GAA1	619,677.610	618,128.28	622,195.05
BX TR 2021-ACNT 5.27648% 11-15-2038 CUSIP: 05609QAA4	748,957.460	744,071.69	748,255.31
BX TR 2021-RISE FLTG RT 5.17398% DUE 11-15-2036 CUSIP: 12434EAA8	849,555.730	840,794.69	845,838.92
BX TR 2022-PSB 6.76286% 08-15-2039 CUSIP: 05606DAS7	807,299.440	807,551.73	811,076.07
CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029 SEDOL: BPQV3L3	120,000.000	120,000.00	120,823.84
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 SEDOL: BM9F7Q4	260,000.000	260,000.00	253,236.85
CAPITAL ONE FINL CORP 1.878% 11-02-2027 CUSIP: 14040HCH6	185,000.000	185,000.00	174,783.14
CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO CUSIP: 14040HCN3	380,000.000	357,819.40	351,342.46
CENTERPOINT ENERGY RES CORP 1.75% DUE 10-01-2030 SEDOL: BMHCV87	270,000.000	269,851.50	226,306.70
CHARLES SCHWAB CORP 6.196% 11-17-2029 CUSIP: 808513CJ2	0.000	0.00	0.00
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4	490,000.000	488,206.60	437,868.01
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL: BPCTMM5	300,000.000	300,000.00	290,155.50
CITIGROUP INC SR NT 3.057% 01-25-2033 SEDOL: BMGD3D3	220,000.000	220,000.00	189,031.85
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	585,000.000	545,698.00	487,756.45
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	480,000.000	421,363.20	406,632.15

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Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 3.785% CUSIP: 172967NN7	03-17-2033 130,000.000	130,000.00	116,742.68
CITIZENS BK NA/RI 4.575% SEDOL: BN2D0Y1	08-09-2028 540,000.000	540,000.00	535,022.85
CMO COMM MTG TR COML SER 2015-CRE25 CL A-4 3.759% DUE 08-10-2048 REG SEDOL: BYX0D94	306,000.000	315,173.40	303,540.43
CMO COMM 2015-CCRE24 MTG TR SER 15-CR24 CL A5 3.696% DUE 08-10-2048 REG SEDOL: BD0D5Z9	377,708.000	389,009.98	374,919.80
CMO CSAIL 2015-C3 COML MTG TR SER 15-C3 CL A4 3.7182% DUE 08-15-2048 REG SEDOL: BZ052N6	478,000.000	492,336.65	474,132.65
CMO GS MTG SECS CORP 2005-5F PASSTHRU CTF CL 6A-1 5 05-25-2020 REG CUSIP: 36242D7G2	0.020	0.02	0.02
CMO GS MTG SECS TR 2017-GS7 COML MTG PASSTHRU CTF CL A-4 0 DUE 08-10-2050 REG SEDOL: BJTKXQ0	819,000.000	820,663.59	778,274.32
CMO RALI GRANTOR TR I-A SER 2006-Q09 CL I-A1B DUE 12-26-2036 REG CUSIP: 75114PAA7	1.000	0.00	0.00
CNH INDL CAP LLC 5.1% 04-20-2029 SEDOL: BQC8661	310,000.000	307,386.70	310,042.32
COMCAST CORP NEW 1.95% DUE 01-15-2031 SEDOL: BL6D3L1	635,000.000	596,611.00	531,244.29
COMERICA BK DALLAS TEX 5.332% DUE 08-25-2033 SEDOL: BNLXR74	330,000.000	330,000.00	313,302.63
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	410,000.000	409,274.30	303,755.34
CONOCOPHILLIPS COMPANY 4.7% 01-15-2030 SEDOL: BTBKBX1	410,000.000	410,426.40	405,733.99
CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 SEDOL: BPDHKP7	910,000.000	909,611.61	919,087.84
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFYL18	390,000.000	389,017.20	381,284.99
COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNSL3	430,000.000	419,357.50	415,802.55
CRH SMW FIN DESIGNATED ACTIVITY CO 5.2% 05-21-2029 SEDOL: BPJK629	310,000.000	310,595.20	312,162.33
CUBESMART L P SR NT 2.25% 12-15-2028 SEDOL: BNNJDF0	420,000.000	380,826.60	377,697.48

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Corporate Debt Instruments - Other			
United States - USD			
CVS HEALTH CORP 1.75% DUE 08-21-2030 SEDOL: BMXRPN9	260,000.000	259,573.60	211,411.78
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3	115,000.000	113,383.10	111,405.83
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	260,000.000	258,518.00	214,425.64
CVS HEALTH CORP 5.25% 02-21-2033 SEDOL: BNGF9C4	410,000.000	409,274.30	393,141.67
DC COML MTG TR 6.3143% DUE 09-12-2040 SEDOL: BRC47F2	1,140,000.000	1,139,996.35	1,168,702.92
DIGITAL RLTY TR LP 4.45% 07-15-2028 SEDOL: BDZSS16	370,000.000	369,452.40	363,382.08
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	250,000.000	248,585.00	269,643.45
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL: BPYT0D0	210,000.000	209,613.60	203,956.38
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	230,000.000	229,735.50	199,336.39
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL: BM928K6	210,000.000	209,342.70	148,081.72
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	140,000.000	139,491.80	134,735.22
DUKE ENERGY PROGRESS LLC 2.0% 08-15-2031 SEDOL: BM8DBX4	390,000.000	389,333.10	322,819.38
EASTMAN CHEMICAL CO 5.75% 03-08-2033 SEDOL: BMGQN73	260,000.000	259,961.00	264,911.30
ENERGY TRANSFER L P 6.4% 12-01-2030 SEDOL: BR3TGY8	700,000.000	710,104.50	739,684.31
ENERGY TRANSFER LP 5.25% 07-01-2029 SEDOL: BT3CQ18	230,000.000	229,533.10	231,092.25
ENTERGY ARK LLC 5.15% DUE 01-15-2033 SEDOL: BNNMM07	80,000.000	79,738.40	79,720.00
EQUIFAX INC FIXED 5.1% DUE 12-15-2027 SEDOL: BNHSXR5	140,000.000	139,869.80	140,748.14
EQUIFAX INC 2.35% DUE 09-15-2031 BEO SEDOL: BLDBLM5	540,000.000	468,891.00	451,779.51

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Corporate Debt Instruments - Other			
United States - USD			
EQUIFAX INC 4.8% 09-15-2029 SEDOL: BMZBF40	100,000.000	99,968.00	98,734.86
EXELON CORP 5.15% 03-15-2028 SEDOL: BN45Q03	560,000.000	559,059.20	563,297.65
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 5.50648% 07-15-2038 SEDOL: BP7L958	356,720.260	352,762.89	356,943.21
EXTRA SPACE STORAGE L P 3.9% 04-01-2029 SEDOL: BMXLV11	220,000.000	211,319.90	210,399.12
EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL: BRRH961	490,000.000	484,502.20	498,438.46
FEDERAL RLTY INVT TR 3.25% 07-15-2027 SEDOL: BF0BV48	625,000.000	672,325.00	600,999.71
FIFTH THIRD BANCORP 4.337% 04-25-2033 SEDOL: BQ6C3H9	445,000.000	445,000.00	413,476.84
FIFTH THIRD BANCORP 5.631% 01-29-2032 SEDOL: BMGBZR2	70,000.000	70,000.00	70,773.21
FIFTH 3RD BANCORP FIXED 4.772% DUE 07-28-2030 SEDOL: BMWF2M2	280,000.000	277,636.10	274,413.06
FLORIDA GAS TRANSMISSION CO SR NT 144A 2.3% 10-01-2031 SEDOL: BPBJLF2	500,000.000	426,450.00	409,162.71
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYTON0	220,000.000	218,904.40	210,048.42
FMC CORP 3.45% DUE 10-01-2029 SEDOL: BJYGNT6	345,000.000	384,961.35	316,004.69
FORD MTR CR CO LLC 5.303% 09-06-2029 SEDOL: BMWBW19	250,000.000	250,000.00	244,949.49
GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030 SEDOL: BQLPVB3	410,000.000	409,991.80	424,746.70
GE HEALTHCARE HLDG LLC GTD SR NT 5.905% 11-22-2032 SEDOL: BQLPVC4	250,000.000	250,000.00	260,141.71
GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029 CUSIP: 36266GAA5	80,000.000	79,904.80	79,258.78
GEN MOTORS FINL CO 4.3% DUE 04-06-2029 SEDOL: BNNMP31	300,000.000	299,463.00	289,746.71
GENERAL MLS INC 2.875% DUE 04-15-2030 REG SEDOL: BM6QSF6	270,000.000	269,460.00	242,831.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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United States - USD			
GENERAL MLS INC 5.5% 10-17-2028 SEDOL: BLC8KC0	250,000.000	248,665.00	255,195.18
GENERAL MOTORS FINL CO 2.4% DUE 10-15-2028 BEO SEDOL: BNRRGJ5	240,000.000	239,400.00	217,575.90
GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO SEDOL: BNR5LM7	340,000.000	277,555.60	288,155.91
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SEDOL: BN11JM7	520,000.000	407,877.60	429,419.76
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	1,000,000.000	811,530.80	834,485.81
GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO SEDOL: BN95V92	390,000.000	390,000.00	372,001.43
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3	670,000.000	784,255.10	651,862.99
GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 SEDOL: BRC1645	200,000.000	200,000.00	198,980.23
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SEDOL: BSCB4X7	175,000.000	175,000.00	178,587.73
GS MTG SECS CORP TR 2023-SHIP COML MTG PASSTHRU CTF CL A 4.32233% 09-10-2038 CUSIP: 36270GAA9	690,000.000	660,811.14	680,165.43
HALLIBURTON CO 2.92% DUE 03-01-2030 SEDOL: BJJRL90	570,000.000	569,851.80	513,311.53
HEALTHPEAK PPTYS INC SR NT 2.125% 12-01-2028 SEDOL: BMV9TR9	90,000.000	89,458.20	80,944.00
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029 SEDOL: BK8Q4F2	350,000.000	348,502.00	327,660.99
HEXCEL CORP NEW 3.95% DUE 02-15-2027 SEDOL: BYWC807	320,000.000	318,588.80	312,691.42
HP ENTERPRISE CO 4.55% 10-15-2029 SEDOL: BRSF102	660,000.000	659,300.40	643,629.65
HP INCORPORATION NT 4% 04-15-2029 SEDOL: BKPHYX0	290,000.000	289,324.30	277,982.42
HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030 SEDOL: BKDMLG5	300,000.000	256,302.00	263,856.41
HUNTINGTON FLTG RT 5.023% DUE 05-17-2033 SEDOL: BLD1B03	180,000.000	180,000.00	172,993.57

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United States - USD			
HUNTINGTON NATL BK 5.65% DUE 01-10-2030 SEDOL: BP0XZH5	250,000.000	249,412.50	254,472.87
IDAHO POWER CORPORATION 5.2% 08-15-2034 SEDOL: BP811H3	240,000.000	239,851.20	238,478.16
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	410,000.000	408,819.20	403,337.16
INGREDION INC 2.9% DUE 06-01-2030 SEDOL: BMW84B4	900,000.000	828,110.60	808,706.55
INTEL CORP 5.0% 02-21-2031 SEDOL: BQ7WZ50	140,000.000	139,486.20	137,429.36
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL: BP4YGS2	300,000.000	299,376.00	288,550.85
INTERSTATE PWR & LT CO 4.1% 09-26-2028 SEDOL: BFZFB12	470,000.000	468,815.60	456,344.96
J P MORGAN CHASE COML MTG SECS TR COML MTG PASS THRU CTF CL A 6.746% 03-15-2039 CUSIP: 46593EAA3	445,000.000	439,854.69	446,112.50
JOHNSON CONTROLS/TYCO FI 5.5% 04-19-2029 SEDOL: BP9N6J5	270,000.000	269,289.90	274,920.12
JPMBB COML MTG 3.4943% DUE 01-15-2048 SEDOL: BTHHHR2	15,095.130	14,878.73	15,064.03
JPMORGAN CHASE & CO 2.58% 04-22-2032 CUSIP: 46647PCC8	960,000.000	802,611.00	823,671.84
JPMORGAN CHASE & CO 2.963% 01-25-2033 CUSIP: 46647PCU8	230,000.000	230,000.00	198,816.25
JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL: BLPNJQ9	670,000.000	731,668.00	656,448.91
JPMORGAN CHASE & CO 4.995% 07-22-2030 CUSIP: 46647PEJ1	640,000.000	640,000.00	637,491.67
JPMORGAN CHASE & CO 5.299% 07-24-2029 SEDOL: BR1W7Z7	140,000.000	140,000.00	141,412.75
JPMORGAN CHASE & CO. 4.203% 07-23-2029 SEDOL: BLPNK55	250,000.000	250,000.00	243,352.25
JPMORGAN CHASE & CO 5.581% DUE 04-22-2030 SEDOL: BSLSDT8	370,000.000	370,000.00	377,446.99
KAISER FNDDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	557,000.000	405,669.83	394,596.32

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KEYBANK NATL ASSN CLEV OH GLOBAL BK 3.9% 04-13-2029 CUSIP: 49327V2B9	409,000.000	385,040.78	383,939.51
KEYBANK NATL ASSN 3.4% DUE 05-20-2026 SEDOL: BD96MR0	710,000.000	748,666.60	693,832.87
KIMCO REALTY CORP 2.25% 12-01-2031 SEDOL: BMDP7W6	560,000.000	557,401.60	464,957.54
KINDER MORGAN INC 5.0% 02-01-2029 SEDOL: BSMP5C5	510,000.000	509,153.40	508,379.43
LABORATORY CORP OF AMER 4.35% 04-01-2030 SEDOL: BMZMBF6	300,000.000	299,793.00	289,484.01
LENNOX INTL INC 5.5% 09-15-2028 SEDOL: BQC8069	500,000.000	499,480.00	508,159.10
LIFE 2022-BMR2 MTG TR 5.6071% 05-15-2039 SEDOL: BMZ57Z7	860,000.000	842,396.87	840,650.00
LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033 SEDOL: BNYD5Q6	320,000.000	319,270.40	323,557.16
L3HARRIS TECHNOLOGIES INC 5.05% 06-01-2029 SEDOL: BRC3QW9	170,000.000	169,620.90	169,942.90
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	410,000.000	409,561.30	409,127.49
MA INST TECH 3.959% DUE 07-01-2038 SEDOL: BYWPDY5	985,000.000	1,005,557.11	874,914.26
MARATHON PETE CORP 3.8% 04-01-2028 SEDOL: BK203R5	360,000.000	401,853.60	347,368.76
MARTIN MARIETTA FIXED 2.5% DUE 03-15-2030 SEDOL: BLHLTT4	210,000.000	207,614.40	185,766.91
MASCO CORP FIXED 2% DUE 10-01-2030 SEDOL: BKSD5J4	920,000.000	828,602.60	775,763.06
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21	750,000.000	504,517.50	484,363.36
MEM 4.2% DUE 07-01-2055 SEDOL: BVFB1T0	455,000.000	463,187.65	365,688.20
MFRS & TRADERS TR CO BK NT PROGRAM 4.7% 01-27-2028 SEDOL: BPQFN04	700,000.000	699,013.00	693,083.15
MICROCHIP TECH INC 5.05% 02-15-2030 SEDOL: BRBYPM6	330,000.000	329,742.60	327,437.32

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United States - USD			
MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP: 595017BE3	420,000.000	418,993.60	419,233.09
MISSISSIPPI HIGHER ED ASSISTANCE CORP SER 2014-1 CL A-1 FLTG RT 10-25-2035 CUSIP: 60535YAA1	396,359.700	393,263.15	392,587.43
MONDELEZ INTL HLDINGS NE 24/09/2026 1.25% 09-24-2026 CUSIP: 60920LAR5	410,000.000	408,437.90	386,086.65
MORGAN STANLEY 2.475% 01-21-2028 CUSIP: 61747YEK7	230,000.000	230,000.00	219,162.00
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7	670,000.000	715,804.50	652,278.40
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	100,000.000	100,000.00	96,901.85
MORGAN STANLEY 5.164% 04-20-2029 CUSIP: 61747YFD2	570,000.000	570,000.00	571,557.03
MORGAN STANLEY 5.173% 01-16-2030 CUSIP: 61747YFK6	230,000.000	230,000.00	230,378.49
MORGAN STANLEY 5.449% 07-20-2029 SEDOL: BNTDVP2	130,000.000	130,000.00	131,440.76
MORGAN STANLEY 5.656% 04-18-2030 SEDOL: BLDCKK9	450,000.000	450,000.00	458,035.70
MOTOROLA SOLUTIONS INC 5.0% 04-15-2029 SEDOL: BSB7KZ0	110,000.000	109,748.10	109,819.85
MPLX LP 4.95% DUE 09-01-2032 BEO SEDOL: BNG9CQ1	230,000.000	228,695.90	221,869.12
MPLX LP 4% 03-15-2028 SEDOL: BYZGJW5	200,000.000	199,102.00	194,013.62
MPLX LP 5.0% 03-01-2033 SEDOL: BMZR5W6	350,000.000	347,095.00	336,224.44
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SEDOL: BQTXQH0	360,000.000	358,862.40	358,425.35
NORFOLK SOUTHN 5.1% DUE 08-01-2118 SEDOL: BD5H1Q9	320,000.000	319,379.20	272,295.08
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL: BMV87C7	200,000.000	198,558.00	168,127.88
NORTHN STS PWR CO 4% DUE 08-15-2045 SEDOL: BYQX516	240,000.000	201,357.60	190,942.27

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NORTHN STS PWR CO 5.25% DUE 07-15-2035 SEDOL: BMM2803	529,000.000	609,811.32	520,644.83
NORTHWESTERN MUTUAL GLOBAL FUNDING TRANCHE # TR 00776 3.3% 04-04-2029 SEDOL: BMFTJF3	260,000.000	259,451.40	242,653.04
ONCOR ELEC FIXED 4.55% DUE 09-15-2032 SEDOL: BNNDVF8	130,000.000	129,873.90	124,945.06
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	360,000.000	356,749.20	301,904.63
ONEOK INC NEW 4.4% 10-15-2029 SEDOL: BQTY1Y5	250,000.000	249,735.00	242,458.27
ONNI COML MTG TR 2024-APT 5.753011% 07-15-2039 CUSIP: 682939AA1	275,000.000	269,411.89	271,764.08
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13	690,000.000	640,669.30	623,242.40
ORACLE CORP 4.2% 09-27-2029 SEDOL: BQFN0C7	440,000.000	439,568.80	424,999.84
ORACLE CORP 6.15% DUE 11-09-2029 SEDOL: BQ69734	180,000.000	179,829.00	188,785.50
OSHKOSH CORP FIXED 3.1% DUE 03-01-2030 SEDOL: BKT8951	230,000.000	229,135.20	210,381.85
PACKAGING CORP 3% DUE 12-15-2029 SEDOL: BKMKKQ3	400,000.000	431,608.00	364,717.58
PFS FING CORP 5.52% DUE 10-15-2028 CUSIP: 69335PEY7	1,180,000.000	1,179,829.61	1,196,801.08
PHILLIPS 66 COMPANY 5.25% 06-15-2031 SEDOL: BQBCWV1	640,000.000	646,910.80	641,949.44
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJ83	700,000.000	656,317.00	594,265.71
PLAINS ALL AMER PIPELINE 5.7% 09-15-2034 SEDOL: BSY3WF9	380,000.000	379,821.40	379,217.99
PNC FINL SVCS GROUP INC 6.037% 10-28-2033 SEDOL: BNNJRJ2	560,000.000	561,288.00	579,668.38
PPG INDS INC 2.55% DUE 06-15-2030 SEDOL: BLCVM78	250,000.000	248,412.50	220,568.96
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053 SEDOL: BRBNHY9	260,000.000	254,740.20	248,212.41

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PRESIDENT & 3.619% DUE 10-01-2037 SEDOL: B95W553	690,000.000	717,060.09	587,961.79
PRIN LIFE GLOBAL 5.1% DUE 01-25-2029 SEDOL: BRBCTX9	400,000.000	399,304.00	400,873.64
PROLOGIS L P FIXED 1.75% DUE 02-01-2031 SEDOL: BQNKCB3	155,000.000	126,746.60	128,466.57
PSNH FDG LLC SER 18-1 CL A2 0.0% 08-01-2028 CUSIP: 69363PAB6	248,134.760	248,125.11	245,766.81
PUBLIC SVC CO NEW HAMPSHIRE 5.35% 10-01-2033 SEDOL: BR82HB6	260,000.000	261,900.60	262,680.97
PUGET ENERGY INC SR NT 5.33% 06-15-2034 SEDOL: BRDZWS2	430,000.000	429,995.70	427,450.46
PUGET SOUND ENERGY INC 5.448% 06-01-2053 CUSIP: 745332CL8	340,000.000	339,989.80	324,247.47
PVTPL ALLIANT ENERGY FIN LLC 1.4% DUE 03-15-2026/11-20-2020 BEO SEDOL: BMGHXX2	310,000.000	309,417.20	295,934.12
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	380,000.000	378,951.20	322,206.78
PVTPL CMO BFLD TRUST SR 24-UNIV CL A FLTG 11-15-2029 CUSIP: 08861RAA9	605,000.000	603,484.84	605,000.00
PVTPL CMO BOCA COML MTG TR SR 24- BOCA CL A FLTG 08-15-2041 CUSIP: 096817AA9	645,000.000	643,387.31	647,819.62
PVTPL CMO BX TR 2021-ARIA BX 2021-ARIA AVAR RT DUE 10-15-2036 BEO CUSIP: 05608RAA3	1,185,000.000	1,149,450.00	1,181,667.19
PVTPL CMO BX TRUST SER 24-GPA2 CL A FLTG 11-15-2029 CUSIP: 12433DAA1	935,000.000	932,662.13	938,798.44
PVTPL CMO CAMB COML MTG TR 2019-LIFE CL A VAR RT 12-15-2037 SEDOL: BLBRHS3	1,020,000.000	1,017,290.63	1,020,510.61
PVTPL CMO FIGRE TRUST 2023-HE1 SR 24-MF23 CLA FRN 06-15-2041 SEDOL: BS884Y3	640,000.000	638,399.74	642,379.07
PVTPL CMO GREAT WOLF TRUST SR 24-WLF2 CL A FLTG RT 05-15-2041 SEDOL: BPDH626	460,000.000	458,850.00	461,725.00
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL: BNKF8Y5	272,715.740	270,926.05	272,545.29
PVTPL CMO SDR COMMERCIAL MORTGAGE TRUST SER 24-DSNY CL A FLTG 05-15-2039 CUSIP: 811304AA2	480,000.000	478,799.90	479,850.00

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PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO SEDOL: BKDRF13	614,274.130	621,110.08	584,342.09
PVTPL COREBRIDGE GLOBAL FUNDING 5.2% 01-12-2029 SEDOL: BR876S1	470,000.000	469,755.60	472,556.88
PVTPL EXPERIAN FIN PLC 4.25% DUE 02-01-2029 CUSIP: 30217AAB9	200,000.000	199,838.00	194,273.96
PVTPL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO SEDOL: BMFNV04	80,000.000	76,042.40	74,097.65
PVTPL FLORIDA GAS TRANSMISSION CO SR NT 4.35% DUE 07-15-2025 SEDOL: BYQF6C0	630,000.000	654,397.80	627,399.25
PVTPL FORD CR AUTO OWN TR 2024-REV1 SR 24-1 CL A STEP UP 08-15-2036 CUSIP: 34533BAA8	940,000.000	939,700.42	941,414.51
PVTPL FORD CR AUTO OWNER TR 2023-REV2 SER 23-2 CL A 5.28% 02-15-2036 CUSIP: 34535CAA4	1,235,000.000	1,234,593.69	1,257,255.07
PVTPL GEORGIA-PAC LLC SR NT 144A 2.3% DUE 04-30-2030/04-30-2020 BEO SEDOL: BMT6GX7	595,000.000	594,262.20	520,441.20
PVTPL GM FINANCIAL REVOLVING RECEIVABLES 23-2 CL A 5.77% 08-11-2036 CUSIP: 36268DAA0	970,000.000	969,829.47	1,005,053.76
PVTPL GM FINL REVOLVING RECEIVABLES TR SER 24-2 CL A 4.52% 03-11-2037 CUSIP: 379925AA8	1,130,000.000	1,129,539.30	1,116,550.40
PVTPL GM FINL REVOLVING RECEIVABLES TR SR 24-1 CL A 4.9% 12-11-2036 CUSIP: 36269KAA3	520,000.000	519,841.92	524,359.68
PVTPL GULFSTREAM NAT GAS SYS LLC GULFSTREAM NAT 6.19% DUE 11-01-2025 BEO SEDOL: B0MTR47	640,000.000	715,123.20	645,882.56
PVTPL HEALTH CARE SERVICE CORP 5.2% 06-15-2029 SEDOL: BSLST89	690,000.000	690,677.90	693,388.56
PVTPL INDIANAPOLIS PWR & LT CO 5.65% 12-01-2032 SEDOL: BQH7LR9	760,000.000	756,173.40	767,144.60
PVTPL MASSMUTUAL GLOBAL FUNDIN 4.35% 09-17-2031 SEDOL: BRBTGN9	200,000.000	199,726.00	192,064.48
PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO SEDOL: BMHFQK3	500,000.000	435,090.00	451,992.65
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	270,000.000	269,516.70	276,058.32
PVTPL MUTUAL OF OMAHA GLOBAL 4.75% 10-15-2029 SEDOL: BR4RYX6	200,000.000	199,912.00	196,904.69

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PVTPL MUTUAL OF OMAHA GLOBAL 5.45% 12-12-2028 SEDOL: BSD6BD0	410,000.000	409,663.80	414,327.23
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3	340,000.000	338,816.80	233,715.20
PVTPL PACIFIC LIFE GLOBAL FDG II 5.5% 07-18-2028 SEDOL: BMV2BX8	410,000.000	409,594.10	417,164.42
PVTPL PROTECTIVE LIFE GLOBAL FUNDING 5.215% 06-12-2029 SEDOL: BSLSTY5	620,000.000	620,000.00	623,716.49
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP: 74970WAA8	1,100,000.000	1,100,000.00	1,096,801.42
PVTPL ROCHESTER GAS & ELEC CORP 1.85% DUE 12-01-2030/11-23-2020 BEO SEDOL: BLD8TV1	90,000.000	90,000.00	73,735.05
PVTPL TOWD PT MTG TR VAR RT SER 19-1 CL A1 03-25-2058 SEDOL: BJ0N0F6	578,182.760	575,382.17	553,860.69
PVTPL TOYOTA AUTO LN EXTD NT TR SER 24-1A CLS A 5.16% 11-25-2036 CUSIP: 89231JAA0	1,665,000.000	1,664,484.52	1,690,628.51
PVTPL VERIZON MASTER TR SR 24-5 CL A 5.0% 06-21-2032 CUSIP: 92348KDB6	805,000.000	804,806.24	812,874.91
REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030 SEDOL: BQD01Y9	450,000.000	444,658.50	447,114.75
REGIONS FINANCIAL CORP 1.8% 08-12-2028 SEDOL: BM8DC20	420,000.000	418,929.00	374,074.84
RESIDENTIAL FDG MTG SECS II INC SER 2005-HSA1 CL A11 FLT RT 12-25-2035 BEO CUSIP: 76110VSW9	1.000	0.00	1.00
REVVITY INC SR NT 1.9% 09-15-2028 SEDOL: BNBVD91	400,000.000	399,712.00	358,039.22
ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL: BK4H0F1	570,000.000	568,763.10	520,700.64
RTX CORPORATION 2.375% 03-15-2032 SEDOL: BMYT802	210,000.000	209,964.30	174,340.79
RTX CORPORATION 2.25% DUE 07-01-2030 SEDOL: BLBCY76	170,000.000	169,782.40	147,864.93
RTX CORPORATION 6.1% 03-15-2034 SEDOL: BQHN1W2	340,000.000	339,360.80	358,108.45
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	540,000.000	565,910.20	523,075.70

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Corporate Debt Instruments - Other			
United States - USD			
SCHWAB CHARLES CORP NEW 5.643% 05-19-2029 CUSIP: 808513CD5	190,000.000	190,000.00	193,862.05
SHERWIN-WILLIAMS CO 2.3% DUE 05-15-2030 SEDOL: BJN50L5	220,000.000	219,953.80	192,136.34
SLM STUDENT LN TR 2003-10 STUD LN BKD CTF CL 5.73985% 12-17-2068 CUSIP: 78442GJH0	817,759.110	818,807.45	816,482.42
SMALL BUSINESS FIXED 2.98% DUE 07-01-2037 SEDOL: BF0N3K4	271,127.440	271,127.44	246,485.62
SOUTHERN CO GAS CAP 4.95% 09-15-2034 SEDOL: BTFK4P0	440,000.000	440,523.60	425,846.84
SOUTH CAL EDISON 5.35% DUE 07-15-2035 SEDOL: B0BXDD1	635,000.000	750,106.45	632,946.10
SOUTH CAL EDISON 5.75% DUE 04-01-2035 SEDOL: B00KKN2	208,000.000	255,314.64	212,654.05
SREIT COML MTG TR FLTG RT 5.24828% DUE 11-15-2036 CUSIP: 85236WCE4	865,000.000	848,105.47	862,837.50
STARBUCKS CORP 2.25% DUE 03-12-2030 CUSIP: 855244AW9	100,000.000	95,378.00	87,696.14
STATE STR CORP 2.623% 02-07-2033 SEDOL: BMZPWS5	630,000.000	630,000.00	535,057.80
STATE STR CORP 4.421% 05-13-2033 SEDOL: BLDB0D9	160,000.000	160,000.00	152,411.88
T-MOBILE USA INC 2.4% 03-15-2029 SEDOL: BMWDS51	300,000.000	299,802.00	270,195.54
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	640,000.000	591,497.60	602,148.59
T-MOBILE USA INC 4.572% 10-01-2029 SEDOL: BRC3PH7	250,000.000	249,485.00	242,038.89
T-MOBILE USA INC 4.8% DUE 07-15-2028 SEDOL: BRS9PZ7	190,000.000	189,599.10	188,945.65
TAKE TWO INTERACTIVE SOFTWARE INC 5.4% 06-12-2029 SEDOL: BS558Q7	315,000.000	315,226.00	319,280.26
TOYOTA MOTOR CREDIT CORP 5.1% 03-21-2031 SEDOL: BPV8DV9	290,000.000	289,915.90	290,892.72
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030 SEDOL: BN2RYZ2	675,000.000	673,562.25	615,103.70

** 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 Debt Instruments - Other			
United States - USD			
TRUIST FINANCIAL CORPORATION 4.873% 01-26-2029 SEDOL: BPX1ZQ5	440,000.000	440,000.00	437,794.04
TRUIST FINANCIAL CORPORATION 5.435% 01-24-2030 SEDOL: BMGC3Y8	240,000.000	240,000.00	242,084.93
TRUSTEES OF 5.7% DUE 03-01-2039 CUSIP: 89837LAB1	250,000.000	323,370.00	262,541.32
TUCSON ARIZ INDL FIXED 3.25% DUE 05-15-2032 SEDOL: BPP32R9	370,000.000	368,638.40	324,942.77
U S BANCORP MEDIUM TERM NTS- BOOK 5.384%01-23-2030 SEDOL: BRBCK6	340,000.000	340,000.00	342,948.50
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	110,000.000	110,000.00	112,467.09
UDR INC CORP 3.2% 01-15-2030 SEDOL: BJ4T6F2	320,000.000	317,740.80	292,980.40
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031 SEDOL: BKFC2F9	214,000.000	227,188.82	187,968.38
UNION ELECTRIC COMPANY 5.2% 04-01-2034 SEDOL: BQFH687	200,000.000	199,370.00	198,806.82
UNITEDHEALTH GROUP INC 5.15% 07-15-2034 SEDOL: BPDY843	430,000.000	429,974.20	424,172.01
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3	1,300,000.000	1,168,050.68	1,028,404.77
VENTAS RLTY LTD PARTNERSHIP GTD SR NT 2.5% 09-01-2031 SEDOL: BLDBLQ9	160,000.000	138,384.00	135,207.06
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	380,000.000	379,262.80	315,208.94
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	794,000.000	659,871.19	471,880.59
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	48,000.000	47,652.48	44,483.02
VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027 CUSIP: 92348KCQ4	825,000.000	824,817.35	838,817.76
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	500,000.000	394,550.00	412,114.09
VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 SEDOL: BSPS6N9	685,000.000	684,976.30	684,446.65

** 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 Debt Instruments - Other			
United States - USD			
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	830,000.000	830,000.00	731,639.82
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	800,000.000	735,376.00	775,306.87
WELLS FARGO & COMPANY 5.198% 01-23-2030 CUSIP: 95000U3J0	300,000.000	300,000.00	300,666.45
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	800,000.000	800,000.00	791,289.73
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	510,000.000	510,000.00	517,871.43
WELLS FARGO COML 3.664% DUE 09-15-2058 CUSIP: 94989NBE6	357,000.000	367,688.22	354,057.36
WELLTOWER INC 2.75% 01-15-2032 SEDOL: BMHYK20	140,000.000	139,883.80	119,013.01
WELLTOWER INC 4.125% DUE 03-15-2029 SEDOL: BJBC331	400,000.000	398,220.00	386,786.35
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	380,000.000	345,408.60	360,053.13
WILLIAMS COMPANIES INC 4.9% 03-15-2029 SEDOL: BPCRN82	120,000.000	119,806.80	119,113.80
WILLIAMS COS INC 4.65% DUE 08-15-2032 SEDOL: BMCS6T6	260,000.000	259,051.00	247,481.12
WILLIAMS COS INC 5.65% 03-15-2033 SEDOL: BQMS2Q3	140,000.000	139,847.40	141,277.11
WRKCO INC 3.9% DUE 06-01-2028 SEDOL: BJ027P2	330,000.000	329,920.80	318,477.81
Total United States - USD		131,658,702.04	126,913,015.23
Total Corporate Debt Instruments - Other		148,681,324.69	143,301,206.28

** 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			
Iceland - EUR			
LBI EHF SHARES SEDOL: 1A6UQEU	12,861.920	0.00	0.00
Total Iceland - EUR		0.00	0.00
Total Corporate Stock - Common		0.00	0.00
Value of Interest In Common/Collective Trusts			
United States - USD			
MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND - LENDING - TIER H CUSIP: 66585W103	40,387.320	23,332,009.30	23,262,288.57
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	3,169,573.920	3,169,573.92	3,169,573.92
Total United States - USD		26,501,583.22	26,431,862.49
Total Value of Interest In Common/Collective Trusts		26,501,583.22	26,431,862.49
Value of Interest in Registered Investment Companies			
United States - USD			
MFO BLACKROCK FDS V STRATEGIC INCOME OPPORTUNITIES PORT CL K CUSIP: 09260B374	14,877,002.860	146,241,059.32	141,033,987.11
MFO PIMCO FDS INCOME FD INSTL CL CUSIP: 72201F490	13,323,475.850	155,123,891.54	140,162,965.94
Total United States - USD		301,364,950.86	281,196,953.05
Total Value of Interest in Registered Investment Com		301,364,950.86	281,196,953.05
Other			
United States - USD			
ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV 1.856% 09-01-2029 BEO TAXABLE SEDOL: BMW4Q27	750,000.000	657,780.00	664,975.73
CALIFORNIA ST 5.75% 10-01-2031 BEO TAXABLE CUSIP: 13063D7E2	1,000,000.000	1,029,370.00	1,048,728.80

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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			
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	700,000.000	855,225.00	827,423.24
CAMPBELL CALIF UN HIGH SCH DIST 2.312% 08-01-2035 BEO TAXABLE CUSIP: 134159B50	520,000.000	520,000.00	404,594.37
CHEROKEE CNTY GA SCH SYS 5.87% 08-01-2028 BEO TAXABLE SEDOL: BGXCYP7	535,000.000	628,523.35	542,208.91
COLORADO HSG & FIN AUTH 6% 11-01-2050 BEO TAXABLE CUSIP: 19648GSF0	450,000.000	465,880.50	460,141.16
CUYAHOGA CNTY OHIO 6.034% 12-01-2034 BEOTAXABLE SEDOL: BD6NL44	550,000.000	588,263.50	561,431.59
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	555,000.000	580,435.65	563,971.46
DENVER COLO CITY & CNTY SCH DIST NO 1 5.664% 12-01-2033 BEO TAXABLE SEDOL: B546C35	735,000.000	904,799.70	741,415.23
DESERT CALIF CMNTY COLLEGE DIST 2.778% 08-01-2035 BEO TAXABLE CUSIP: 250375MA7	410,000.000	410,000.00	333,048.45
FLORIDA HSG FIN CORP REV 5.495% 07-01-2054 CUSIP: 34074MS85	270,000.000	270,000.00	269,059.86
HAWAII ST 2.642% 10-01-2036 BEO TAXABLE CUSIP: 419792E77	350,000.000	277,021.50	272,942.85
HAWAII ST 5.221% 10-01-2036 BEO TAXABLE CUSIP: 419792N36	500,000.000	500,000.00	503,317.10
INDIANA ST HSG & CMNTY DEV AUTH SINGLE FAMILY REV 6% 07-01-2054 BEO TAXABLE CUSIP: 45505T6B2	545,000.000	560,505.25	548,028.73
KENTUCKY HIGHER ED STUD LN CORP STUD LN REV FLTG RT 5.475 11-25-2050BEO TAXABLE CUSIP: 49130NEZ8	1,395,971.090	1,380,375.49	1,389,216.40
KING CNTY WASH PUB HOSP DIST NO 002 2.701% 12-01-2035 BEO TAXABLE CUSIP: 494791SY3	915,000.000	915,000.00	720,390.48
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	350,000.000	323,396.50	325,960.08
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL: BNHWYS5	1,260,000.000	1,260,000.00	1,192,662.07
LOUISIANA ST GAS & FUELS TAX REV 2.901% 05-01-2036 BEO TAXABLE CUSIP: 546475VR2	430,000.000	430,000.00	343,912.07
MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV 3.242% 09-01-2048 BEO TAXABLE SEDOL: BJ4S370	115,000.000	115,000.00	113,801.50

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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			
MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C TAXABL 6.0% 03-01-2055 CUSIP: 57419UJC3	735,000.000	767,406.15	751,078.27
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL: B53D1R4	350,000.000	366,835.00	348,052.64
MASSACHUSETTS ST WTR RES AUTH 2.49% 08-01-2034 BEO TAXABLE CUSIP: 576051ZS8	235,000.000	235,000.00	189,252.62
MASSACHUSETTS ST 2.514% 07-01-2041 SEDOL: BL648Q4	400,000.000	306,428.00	298,255.44
MASSACHUSETTS ST 2.663% 09-01-2039 BEO SEDOL: BK6HCV9	364,864.370	294,741.16	295,385.04
METROPOLITAN GOVT NASHVILLE & DAVIDSON CNTY TENN 5.707% 07-01-2034 BEO TAXABLE SEDOL: B3M3966	265,000.000	310,739.00	268,210.87
MICHIGAN FIN AUTH REV 3.084% 12-01-2034 BEO TAXABLE SEDOL: BHZCVM8	645,000.000	645,000.00	557,237.95
MINNESOTA ST 1.32% 08-01-2031 BEO TAXABLE SEDOL: BN28B10	750,000.000	607,605.00	608,982.00
MISSISSIPPI ST 2.487% 10-01-2035 BEO TAXABLE CUSIP: 605581QV2	1,150,000.000	1,150,000.00	913,676.38
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: BL53Q79	700,000.000	706,293.00	700,430.50
NEW YORK ST URBAN EEV CORP ST SALES TAX REV 2.15% 03-15-2031 BEO TAXABLE SEDOL: BLBMG25	555,000.000	442,668.00	475,357.56
NEW YORK ST 2.65% 02-15-2030 BEO TAXABLE SEDOL: BHQYH92	750,000.000	750,000.00	676,432.58
NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP 6.25% 01-01-2055 CUSIP: 6582075H4	580,000.000	600,439.20	596,283.62
NORTH DAKOTA PUB FIN AUTH 2.68% 12-01-2035 BEO TAXABLE CUSIP: 65887PWN1	650,000.000	650,000.00	522,367.43
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	725,000.000	739,739.25	712,080.07
OHIO ST HOSP FAC REV 3.276% 01-01-2042 BEO TAXABLE SEDOL: BK218Z1	500,000.000	500,000.00	402,087.90
OHIO ST HSG FIN AGY RESIDENTIAL MTG REV 6.5% 03-01-2054 BEO TAXABLE CUSIP: 67756Q5R4	645,000.000	666,272.10	670,158.68
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE SEDOL: BPMPT88	910,000.000	910,000.00	843,054.58

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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			
OKLAHOMA DEV FIN AUTH REV 4.851% TAXABLE SEDOL: BNM7FV5 02-01-2045 BEO	650,000.000	644,676.67	614,044.86
OKLAHOMA ST WTR RES BRD REVOLVING FD REV2.561% 04-01-2031 BEO TAXABLE SEDOL: BJLQ388	535,000.000	535,000.00	472,924.00
ORANGE CNTY CALIF LOC TRANSN AUTH SALES TAX REV 6.908% 02-15-2041 BEO TAXABLE SEDOL: B4SBQN7	750,000.000	823,269.75	804,902.55
OREGON ST DEPT TRANSN HWY USER TAX REV 3.168% 11-15-2038 BEO TAXABLE SEDOL: BL3QN02	1,000,000.000	820,670.00	806,323.50
OREGON ST 5.902% 08-01-2038 BEO TAXABLE SEDOL: BGXJT31	450,000.000	523,683.50	468,895.01
OXNARD CALIF UN HIGH SCH DIST 1.872% 08-01-2030 BEO TAXABLE CUSIP: 692039RA0	360,000.000	360,000.00	310,700.56
PALOMAR CALIF CMNTY COLLEGE DIST 2.323% 08-01-2034 BEO TAXABLE CUSIP: 697511GC1	415,000.000	415,000.00	331,746.56
RECEIVABLE FROM LEHMAN LBI CUSIP: 000629790	289,816.670	289,816.67	0.00
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE SEDOL: BYVZVK8	400,000.000	390,816.00	355,309.08
SAN RAMON VALLEY CALIF UNI SCH DIST 1.914% 08-01-2030 BEO TAXABLE CUSIP: 7994082K4	750,000.000	750,000.00	650,504.48
SEATTLE WASH DRAIN & WASTEWATER REV 5.55% 11-01-2039 BEO TAXABLE SEDOL: BGXD557	1,000,000.000	995,180.00	995,088.70
SOLANO CALIF CMNTY COLLEGE DIST 1.761% 08-01-2030 BEO TAXABLE CUSIP: 83412PHU9	760,000.000	760,000.00	654,198.42
SOUTH DAKOTA HSG DEV AUTH 3.06% 11-01-2037 BEO TAXABLE SEDOL: BJ0P438	65,000.000	65,000.00	63,986.45
SOUTH DAKOTA HSG DEV AUTH 6.25% 05-01-2054 CUSIP: 83756C4R3	525,000.000	536,754.75	539,286.77
STAFFORD TEX MUN SCH DIST 3.084% 08-15-2041 BEO TAXABLE CUSIP: 852519LQ8	650,000.000	688,749.40	494,683.80
TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDENTIAL MTG REV 6.25% 07-01-2053 CUSIP: 882750VW9	385,000.000	391,464.15	395,317.42
TEXAS ST 2.044% 10-01-2032 BEO TAXABLE CUSIP: 882724WZ6	500,000.000	405,105.00	412,865.00
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	900,000.000	890,428.80	886,307.04

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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			
UNIVERSITY MICH UNIV REVS 5.593% 04-01-2040 BEO TAXABLE SEDOL: BG1WYM6	425,000.000	432,118.75	421,363.79
UNIVERSITY N C CHAPEL HILL REV 3.327 DUE12-01-2036 REG UNIV N C CHAPELHILLREV SEDOL: BJ7X316	845,000.000	710,045.05	746,470.55
UNIVERSITY NEB FACS CORP REV 3.192% 10-01-2039 BEO TAXABLE SEDOL: BP6DW78	1,000,000.000	829,620.00	804,186.10
UNIVERSITY PITTSBURGH PA HIGHER ED 3.646% 09-15-2036 BEO TAXABLE SEDOL: BJBXHT8	675,000.000	733,198.50	593,459.66
UNIVERSITY TEX UNIV REVS 5.134% 08-15-2042 BEO TAXABLE SEDOL: B3RYLL3	1,000,000.000	1,177,595.00	977,913.30
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	501,000.000	683,141.02	527,621.99
VERMONT HSG FIN AGY PPTY TRANSFER TAX REV 3.8% 11-01-2037 BEO TAXABLE SEDOL: BYWFPL6	400,000.000	401,334.10	343,875.44
VERMONT ST STUD ASSISTANCE CORP STUD LN REV VAR RT .9425 04-30-2035 REG TAXABLE SEDOL: BHH9W24	103,092.850	103,253.92	102,658.97
WISCONSIN ST 2.614% 05-01-2032 CUSIP: 97705MXF7	385,000.000	385,000.00	333,990.08
Total United States - USD		39,061,663.33	35,764,238.29
CAD - Canadian dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		39,061,663.33	35,764,238.29

** 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>Payable Other</i>			
United States - USD			
EXPENSE ACCRUALS SECURITIES LENDING FEE CUSIP: 994996940	1.000	0.00	0.00
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		749,435,353.29	692,219,493.55

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

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210 - 0110
1210 - 0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

- A** This return/report is for: a multiemployer plan a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- B** This return/report is: a single-employer plan a DFE (specify) M
 the first return/report the final return/report
 an amended return/report a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here ▶
- D** Check box if filing under: Form 5558 automatic extension the DFVC program
 special extension (enter description)
- E** If this is a retroactively adopted plan permitted by SECURE Act section 201, check here ▶

Part II Basic Plan Information - enter all requested information

1a Name of plan BAKER HUGHES BOND FUND	1b Three-digit plan number (PN) ▶ 040
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) BAKER HUGHES HOLDINGS LLC US FINANCIAL BENEFITS P.O. BOX 4740 HOUSTON TX 77210-4740	1c Effective date of plan 2b Employer Identification Number (EIN) 76-0207995 2c Plan Sponsor's telephone number 713-879-2000 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	<i>Dan Webber</i>	10/13/2025	DANIEL O. WEBBER
	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	<i>Dan Webber</i>	10/13/2025	DANIEL O. WEBBER
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2024)
v. 240311

3a Plan administrator's name and address <input checked="" type="checkbox"/> 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
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5 Total number of participants at the beginning of the plan year	5
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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) (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
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7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
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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) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> 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)

<p>a Pension Schedules</p> <p>(1) <input type="checkbox"/> R (Retirement Plan Information)</p> <p>(2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary</p> <p>(3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary</p> <p>(4) <input type="checkbox"/> DCG (Individual Plan Information) - Number Attached _____</p> <p>(5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)</p>	<p>b General Schedules</p> <p>(1) <input checked="" type="checkbox"/> H (Financial Information)</p> <p>(2) <input type="checkbox"/> I (Financial Information - Small Plan)</p> <p>(3) <input type="checkbox"/> A (Insurance Information) - Number Attached _____</p> <p>(4) <input checked="" type="checkbox"/> C (Service Provider Information)</p> <p>(5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information)</p> <p>(6) <input type="checkbox"/> G (Financial Transaction Schedules)</p>
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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 710,901,179.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 710,901,179.76

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND - LENDING - TIER H CUSIP: 66585W103	Total acquisitions	82	149,818,038.65			0.00	149,818,038.65	149,818.038.65
	Total dispositions	210		139,817,110.68		0.00	139,038,810.96	139,817.110.68
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	171	97,579,968.47			0.00	97,579,968.47	97,579.968.47
	Total dispositions	137		94,410,394.55		0.00	94,410,394.55	94,410.394.55
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	83	65,084,835.98			0.00	65,084,835.98	65,084.835.98
	Total dispositions	87		69,807,869.48		0.00	69,807,869.48	69,807.869.48

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 710,901,179.76

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 710,901,179.76