

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____ ☐ 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 MATTEL CASH BALANCE PLAN	1b	Three-digit plan number (PN) ▶	013
		1c	Effective date of plan	01/01/1976
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) MATTEL, INC. 333 CONTINENTAL BLVD M1-0304 EL SEGUNDO, CA 90245-5012	2b	Employer Identification Number (EIN)	95-1567322
		2c	Plan Sponsor's telephone number	310-252-2818
		2d	Business code (see instructions)	423920

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.	10/14/2025	MICHELLE CHAVEZ
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 3866
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 222 6a(2) 165 6b 2395 6c 839 6d 3399 6e 314 6f 3713 6g(1) 6g(2) 6h 0
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:

1A 1C 3H

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan MATTEL CASH BALANCE PLAN	B Three-digit plan number (PN) ▶ 013
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF MATTEL, INC.	D Employer Identification Number (EIN) 95-1567322
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	258177843	
b	Actuarial value	2b	277459946	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	2757	214044502	214044502
b	For terminated vested participants	887	54333297	54333297
c	For active participants	222	19569519	19894082
d	Total	3866	287947318	288271881
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.11 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	0	
b	Expected plan-related expenses	6b	4123000	
c	Target normal cost	6c	4123000	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	Signature of actuary LISA A. MCRAE Type or print name of actuary AON CONSULTING, INC. Firm name MSC# 17819 P.O. BOX 19640 IRVINE, CA 92623 Address of the firm	09/10/2025 Date 23-05516 Most recent enrollment number 949-725-4500 Telephone number (including area code)
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Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	4449900
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	0	4449900
10 Interest on line 9 using prior year's actual return of <u>10.17</u> %	0	452555
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		223262
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.14</u> %		11476
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		234738
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	4902455

Part III Funding Percentages

14 Funding target attainment percentage	14	94.54 %
15 Adjusted funding target attainment percentage	15	94.54 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	92.47 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/12/2024	1552000	0	08/28/2025	4000000	0
07/15/2024	1552000	0			
10/10/2024	1552000	0			
01/15/2025	8000000	0			
04/16/2025	2000000	0			
07/11/2025	2000000	0			
Totals ▶			18(b)	20656000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	19544416

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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21	Discount rate:	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:33%;">a Segment rates:</td> <td style="width:33%;">1st segment: %</td> <td style="width:33%;">2nd segment: %</td> <td style="width:33%;">3rd segment: %</td> <td style="width:33%;">☒ N/A, full yield curve used</td> </tr> </table>	a Segment rates:	1st segment: %	2nd segment: %	3rd segment: %	☒ N/A, full yield curve used			
a Segment rates:	1st segment: %	2nd segment: %	3rd segment: %	☒ N/A, full yield curve used						
	b Applicable month (enter code)				21b					
22	Weighted average retirement age				22		60			
23	Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute								

Part VI	Miscellaneous Items
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24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes	☐ No
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes	☐ No
26	Demographic and benefit information		
	a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No
	b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...	☒ Yes	☐ No
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27	

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years
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28	Unpaid minimum required contributions for all prior years	28	0
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....	30	0

Part VIII	Minimum Required Contribution For Current Year
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31	Target normal cost and excess assets (see instructions):		
	a Target normal cost (line 6c)	31a	4123000
	b Excess assets, if applicable, but not greater than line 31a	31b	0
32	Amortization installments:	Outstanding Balance	Installment
	a Net shortfall amortization installment	15714390	1539836
	b Waiver amortization installment	0	0
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	5662836
		Carryover balance	Prefunding balance
35	Balances elected for use to offset funding requirement	0	0
36	Additional cash requirement (line 34 minus line 35)	36	5662836
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	19544416
38	Present value of excess contributions for current year (see instructions)		
	a Total (excess, if any, of line 37 over line 36)	38a	13881580
	b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40	Unpaid minimum required contributions for all years	40	0

Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)
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41	If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

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

A Name of plan MATTEL CASH BALANCE PLAN	B Three-digit plan number (PN) ▶ 013
C Plan sponsor's name as shown on line 2a of Form 5500 MATTEL, INC.	D Employer Identification Number (EIN) 95-1567322

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).....

X

YesNo
- 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

FIDELITY MANAGEMENT TRUST CO

04-2723880

(b)

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

FID INV INST OPS CO

04-2647786

(b)

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

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	INVESTMENT MANAGEMENT	468695	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AON INVESTMENTS USA INC

36-3109431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	INV ADVISOR	246777	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS SAYLES TRUST COMPANY

20-8080381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	INVESTMENT MANAGEMENT	161676	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AON CONSULTING INC

22-2232264

(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?
11 15 50	ACTUARY	119000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FID INV INSTL OPS CO

04-2647786

(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?
17 50	CONSULTING	60000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MOSS ADAMS LLP

91-0189318

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	AUDITOR	38325	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

FIDELITY MANAGEMENT TRUST CO

04-2723880

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	TRUSTTEE	14790	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

a Name:	MOSS ADAMS, LLP	b EIN:	91-0189318
c Position:	AUDITOR		
d Address:	225 S. LAKE AVE., SUITE 900 PASADENA, CA 91101	e Telephone:	310-477-0450

Explanation: MOSS ADAMS, LLP MERGED WITH BAKER TILLY US, LLP ON JUNE 3, 2025.

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration		DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan MATTEL CASH BALANCE PLAN				B Three-digit plan number (PN) ▶ 013	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 MATTEL, INC.				D Employer Identification Number (EIN) 95-1567322	
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)					
a Name of MTIA, CCT, PSA, or 103-12 IE: MULTISECTOR FULL DISCRETION TRUST					
b Name of sponsor of entity listed in (a): LOOMIS SAYLES TRUST COMPANY, LLC					
c EIN-PN 20-8080381-005		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 25737815	
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)	
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	

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

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

A Name of plan MATTEL CASH BALANCE PLAN	B Three-digit plan number (PN) ▶ 013
C Plan sponsor's name as shown on line 2a of Form 5500 MATTEL, INC.	D Employer Identification Number (EIN) 95-1567322

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	7000000	16000000
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	9312000	34674464
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2721000	5846498
(2) U.S. Government securities	1c(2)	23928139	22574379
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	0
(B) All other	1c(3)(B)	66708044	64447677
(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)	25048342	38941546
(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)	124049357	123694867
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	30385592	22777801

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	289152474	328957232
Liabilities			
g Benefit claims payable	1g	0	65000
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	30733000	73319390
k Total liabilities (add all amounts in lines 1g through 1j)	1k	30733000	73384390
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	258419474	255572842

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)	20706000	
(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)		20706000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)	984482	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		984482
(2) Dividends:			
(A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	3610249	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		3610249
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	474420752	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	479620453	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-5199701
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-3940281	
(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)		1489473
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(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)		9123300
c Other income	2c		-1514863
d Total income. Add all income amounts in column (b) and enter total	2d		25258659

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	24845753	
(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)		24845753
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)	60000	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	38325	
(5) Investment advisory and investment management fees	2i(5)	877148	
(6) Bank or trust company trustee/custodial fees	2i(6)	14790	
(7) Actuarial fees	2i(7)	119000	
(8) Legal fees	2i(8)	3514	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	2146761	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		3259538
j Total expenses. Add all expense amounts in column (b) and enter total	2j		28105291

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-2846632
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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: **BAKER TILLY US, LLP**

(2) EIN: **30-1413443**

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.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		25000000
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.)	☒		
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.)	☒		
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 589748.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan MATTEL CASH BALANCE PLAN		B Three-digit plan number (PN) ▶ 013
C Plan sponsor's name as shown on line 2a of Form 5500 MATTEL, INC.		D Employer Identification Number (EIN) 95-1567322
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 41-6257133 04-3275867		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 23
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☒ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☒ Yes ☐ No ☐ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2024 v. 240311		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:

Public Equity: 58.6 % Private Equity: _____ % Investment-Grade Debt and Interest Rate Hedging Assets: 23.0 %

High-Yield Debt: 14.3 % Real Assets: _____ % Cash or Cash Equivalents: 2.1 % Other: 2.0 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☒ 5-10 years ☐ 10-15 years ☐ 15 years or more

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

- 21a** Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☒ No

- 21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

- 22** If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/___ (MM/DD/YYYY) and the Opinion Letter serial number_____.

Mattel Cash Balance Plan

**Financial Statements
and Supplemental Schedules
December 31, 2024 and 2023**

Mattel Cash Balance Plan
Index to Financial Statements and Supplemental Schedules
December 31, 2024 and 2023

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Report of Independent Auditors	2
Financial Statements:	
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Supplemental Schedules:	
Schedule H, Line 4i—Schedule of Assets (Held at End of Year) As of December 31, 2024	18
Schedule H, Line 4i—Schedule of Assets (Acquired and Disposed of Within Year) For the Year Ended December 31, 2024	27
Schedule H, Line 4j—Schedule of Reportable Transactions For the Year Ended December 31, 2024	39
NOTE: Other schedules required by Section 2520.103-10 of the Department of Labor’s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.	

Report of Independent Auditors

The Plan Administrator and Participants of
Mattel Cash Balance Plan

Report on the Audit of the Financial Statements

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the financial statements of Mattel Cash Balance Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statement of changes in net assets available for benefits for the year ended December 31, 2024, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits of the Mattel Cash Balance Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from a qualified institution as of December 31, 2024 and 2023, and for the year ended December 31, 2024, stating that the certified investment information, as described in Note 8 to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audits and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the Financial Statements section:

- the amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America (GAAP).
- the information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Mattel Cash Balance Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about Mattel Cash Balance Plan's ability to continue as a going concern within one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the plan, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- exercise professional judgment and maintain professional skepticism throughout the audit.
- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of Mattel Cash Balance Plan's internal control. Accordingly, no such opinion is expressed.
- evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about Mattel Cash Balance Plan's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of GAAP.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with GAAP.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Other Matter

Supplemental Schedules Required by ERISA

The supplemental schedules of Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2024, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2024, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2024, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- the form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosures under ERISA.
- the information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Baker Tilly US, LLP

Los Angeles, California
October 14, 2025

Mattel Cash Balance Plan

Statements of Net Assets Available for Benefits

	December 31, 2024	December 31, 2023
	(In thousands)	
ASSETS		
Investments at fair value:		
Collective trust funds	\$ 38,942	\$ 42,630
Mutual funds	123,695	124,049
Corporate bonds	64,448	66,708
U.S. government securities	22,574	23,928
Other, including derivatives	22,778	12,804
Investments at fair value	272,437	270,119
Receivables:		
Due from brokers for securities sold	33,733	8,342
Interest	941	970
Employer contribution receivable	16,000	7,000
Total receivables	50,674	16,312
Cash	5,846	2,721
Total assets	328,957	289,152
LIABILITIES		
Due to brokers for securities purchased	71,070	26,091
Derivative liabilities and other	2,002	4,319
Administrative expenses payable	248	323
Total liabilities	73,320	30,733
Net assets available for benefits	\$ 255,637	\$ 258,419

The accompanying notes are an integral part of these financial statements.

Mattel Cash Balance Plan

Statement of Changes in Net Assets Available for Benefits

	Year Ended December 31, 2024 (In thousands)
ADDITIONS	
Investment income:	
Net (depreciation) in fair value of investments	\$ (42)
Dividends	3,610
Interest	984
Net investment income	4,552
Employer contributions	20,706
Total additions	25,258
DEDUCTIONS	
Benefit payments	(24,781)
Administrative expenses	(3,259)
Total deductions	(28,040)
Decrease in net assets available for benefits	(2,782)
Net assets available for benefits:	
Beginning of year	258,419
End of year	\$ 255,637

The accompanying notes are an integral part of these financial statements.

Mattel Cash Balance Plan

Notes to Financial Statements

1. Description of the Plan

The following brief description of the Mattel Cash Balance Plan (the "Plan"), formerly the Fisher-Price Pension Plan, is provided for general information purposes only. Participants should refer to the Plan Document, as amended, for more complete information. All numbers in the notes to the financial statements herein are presented in thousands.

General

The Plan is a noncontributory defined benefit plan that is funded entirely by Fisher-Price, Inc. ("Fisher-Price" or the "Company"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA") and is intended to satisfy the tax qualification requirements of Section 401(a) of the Internal Revenue Code (the "Code"). Fisher-Price is a wholly owned subsidiary of Mattel, Inc. ("Mattel").

The Plan was amended, effective as of January 1, 2012, to freeze participation in the Plan and limit participation to employees who commenced participating in the Plan prior to January 1, 2012. The Plan was amended effective as of June 30, 2015, to freeze benefit accruals for all Plan participants.

Administration

The Plan is sponsored and administered by Mattel under the direction of the Benefit Administrative Committee (the "Plan Administrator"). The Plan Administrator has overall responsibility for the operation and administration of the Plan. The Plan Administrator determines the appropriateness of the Plan's asset investments and monitors investment performance. The Plan's assets are held by Fidelity Management Trust Company ("Fidelity Trust" or the "Trustee") and the recordkeeper is Fidelity Workplace Services, LLC. The Plan's investment managers are Pacific Investment Management Company, LLC ("PIMCO"), BlackRock Institutional Trust Company NA ("BlackRock"), Loomis Sayles & Company ("Loomis"), Fidelity Investments ("Fidelity") and RREEF America REIT ("RREEF"). The Plan's actuary is Aon Hewitt.

Benefit Payment Formula and Vesting

The Plan provides for monthly benefit payments or, in certain circumstances, a single lump-sum payment, at the participant's election, to eligible participants and beneficiaries based on the value of the participant's cash balance account. Minimum benefits were also calculated through June 30, 2015, based on the continuation of the Plan formula in effect prior to the cash balance conversion. A participant's cash balance account consists of an opening balance equal to the actuarial equivalent of the participant's Plan accrued benefit as of July 1, 2012, plus compensation credits and interest credits. Compensation credits were frozen effective as of June 30, 2015, and no further compensation credits are accrued under the Plan after that date. Participant cash balance accounts continue to accrue interest credits after the June 30, 2015 freeze date. Interest credits are allocated daily based on the investment return of the Personal Investment Plan Stable Asset Fund, subject to a 4% minimum return per year and a maximum return based on the average yield on 30-year United States Treasury bonds.

Plan participants become fully vested and eligible for these benefit payments after three years of service or upon death, disability, or normal retirement age.

Benefit Payments to Retired or Terminated Employees

Normal retirement is age 65; however, service may be extended beyond age 65 at the option of the participant, with interest credits continuing to accrue until distribution of benefits. A terminated vested participant may elect to defer his or her pension benefit until age 65 or begin benefit payments at any time after separation from service. Benefits based on the Plan formula in effect prior to the cash balance conversion are actuarially reduced if payments are received prior to age 65. This permanent reduction is the lesser of one-half of one percent times the number of months that payments commence before age 65 and an actuarial reduction based on the mortality and interest assumptions prescribed by the Internal Revenue Service ("IRS") for determining lump sum equivalence. Benefits are determined based on the participant's hypothetical account balance.

Mattel Cash Balance Plan

Notes to Financial Statements

Participants can choose to receive their monthly benefit payments in the form of a single life annuity, a 10-year certain and life annuity, a 50%, 75%, or 100% joint and survivor annuity, or 5, 10, or 15-year certain monthly installments.

Benefit Payments to Disabled and Deceased Employees

If a participant in the active service of the Company becomes permanently disabled, he or she will be fully vested in his or her Plan benefits and may begin receiving Plan benefits following separation from service due to disability. A participant is permanently disabled under the Plan if he or she is permanently disabled under the Company's long-term disability insurance plan.

If a vested participant dies prior to the commencement of benefit payments under the Plan, a death benefit will be paid to the participant's beneficiary.

Maximum Benefit Payments

As required by the Code, the maximum amount of yearly benefit payments to a participant may not exceed the lesser of: (i) the statutory ceiling, which is periodically adjusted to reflect cost of living changes under procedures prescribed by the IRS; or (ii) 100% of the participant's average annual compensation for the highest three years of Plan participation.

Expenses of the Plan

Certain expenses incurred in the administration of the Plan are paid out of Plan assets and are reflected in the statement of changes in net assets available for benefits. These expenses include Pension Benefit Guaranty Corporation (the "PBGC") premiums, investment manager fees, actuary fees, trustee fees, recordkeeper fees, and legal fees.

2. Summary of Significant Accounting Policies

Basis of Accounting

The financial statements have been prepared using the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America ("U.S. GAAP") requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, disclosure of contingent assets and liabilities, the actuarial present value of accumulated plan benefits at the date of the financial statements, and the reported amounts of changes therein during the reporting period. Actual results could differ from those estimates.

Mattel Cash Balance Plan

Notes to Financial Statements

Valuation of Investments

Investments in U.S. Government and U.S. Government agency securities and corporate debt instruments are presented at fair value based on quoted market prices or are estimated using pricing models, quoted prices of securities with similar characteristics, or discounted cash flows. The fair value of collective trust fund and mutual fund shares is determined based on the net asset value of shares held by the Plan at year-end. Investments in the Loomis Sayles Multisector Full Discretion Strategy Collective Investment Trust and mutual funds generally may be redeemed daily, and the RREEF America REIT II, Inc. Trust may be redeemed quarterly. In general, these funds have trades settling between one and three days, and the Plan does not have any contractual obligation to invest further in any of these funds. Investments in collateralized mortgage obligations, asset-backed securities, futures, options, swaptions, credit default swaps, and interest rate swaps are presented at fair value based on valuations using external price data furnished by third-party pricing services. The fair values furnished by the third-party pricing services use multiple valuation techniques that incorporate available market information and proprietary valuation models, which consider market characteristics, such as benchmark yield curves, credit spreads, estimated default rates, and other security features.

Income Recognition

The net appreciation or depreciation in investment values is presented in the statement of changes in net assets available for benefits. The net appreciation or depreciation includes realized gains and losses on investments sold during the period and changes in unrealized gains and losses on investments held. Securities transactions are recorded on the transaction date. Interest income is recorded on the accrual basis as earned. Dividend income is recorded on the ex-dividend date.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Derivative Instruments

The Plan's investment managers are permitted to use certain specified types of derivative instruments as part of its investment strategy. The strategy includes the use of futures, swaps, swaptions, and options as substitutes for, and in conjunction with, certain types of fixed-income securities. Derivative instruments are often used to manage market risk and to achieve overall investment portfolio objectives, but not for speculation. The Plan does not designate any derivative instruments as hedging instruments. The fair value of the Plan's derivative instruments is presented on a gross basis within the statement of net assets available for benefits. As of December 31, 2024, the total fair value of derivative assets and liabilities was \$22,778 and \$2,002, respectively. As of December 31, 2023, the total fair value of derivative assets and liabilities was \$10,756 and \$4,319, respectively. The fair value of derivative assets is included in investments in the statement of net assets available for benefits at each year end. As of December 31, 2024 and 2023, the gross notional amounts of derivative instruments held were \$29,472 and \$23,325, respectively. During 2024, the total gross notional amount of derivative instrument activity was \$1,635,754 and the total net gain recognized for derivative instruments was \$693. The net gain is included within net depreciation in fair value of investments in the statement of changes in net assets available for benefits.

The Plan's derivative instruments are subject to master netting agreements with certain counterparties. These agreements govern the terms of certain transactions and reduce the counterparty risk associated with relevant transactions by specifying offsetting mechanisms and collateral posting arrangements at pre-arranged exposure levels. As of December 31, 2024 and 2023, cash collateral totaled \$5,399 and \$2,348, respectively. As different types of transactions may have different contractual terms and may be traded by different legal entities of a particular counterparty's organization, each type of transaction may be covered by a separate master netting agreement. In the event of a default of any and all transactions governed under a single master netting agreement, the Plan has the right to close out and net its total exposure related to a specified counterparty.

Mattel Cash Balance Plan

Notes to Financial Statements

Credit Derivatives

The Plan invests in credit default swaps, which involve greater risks than if the Plan had invested in reference obligations directly. In addition to general market risks, credit default swaps are subject to liquidity risk and counterparty credit risk. Credit default swaps are entered into by the Plan to manage exposure to credit risk, allowing for more flexibility in adjusting the credit-spread. The buyer (receiving protection) in a credit default swap may be obligated to pay the seller (providing protection) an upfront or a periodic stream of payments over the term of the contract provided generally that no credit event on a reference obligation has occurred. If a credit event did occur, the value received by the seller, coupled with periodic payments previously received, may be less than the full notional value it pays to the buyer, resulting in a loss of value.

As of December 31, 2024, the Plan is the seller of credit default swaps on a total notional amount of \$11,900.

The notional amounts of the swaps are not recorded in the financial statements; however, the notional amount does approximate the maximum potential amount of future payments that the Plan could be required to make if the Plan were the seller of protection and a credit event were to occur. The fair value of credit default swaps for which the Plan is providing protection was \$246 as December 31, 2024. The maximum potential amount of future payments by contract term for which the Plan is providing protection as of December 31, 2024, are as follows:

Maximum Potential Amount of Future Payments by Contract Term						
	6-12 months	1-5 years	5-10 years	Over 10 years	Total	
Current credit spread (in basis points) (a):						
0-100	\$ —	\$ 1,400	\$ 8,700	\$ 200	\$ 10,300	
101-250	—	700	900	—	1,600	
251-500	—	—	—	—	—	
501-1000	—	—	—	—	—	
Greater than 1000	—	—	—	—	—	
Total	\$ —	\$ 2,100	\$ 9,600	\$ 200	\$ 11,900	

(a) The credit spread on the reference obligation is generally indicative of the current status of the underlying risk of the Plan having to perform. The spread also reflects the cost of buying or selling protection and may include upfront payments required to be made to enter into a contract. Higher credit spreads with a shorter contract term are indicative of a higher likelihood of performance by the Plan.

Risks and Uncertainties

The Plan invests in various investment securities. Investment securities, including derivative instruments, are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statement of net assets available for benefits. Market values of investments may decline for a number of reasons, including changes in prevailing market and interest rates, increases in defaults, and credit downgrades.

Plan contributions are made, and the actuarial present value of accumulated plan benefits are reported, based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

New Accounting Pronouncements

There were no recently issued accounting standards applicable to the Plan.

Mattel Cash Balance Plan

Notes to Financial Statements

3. Actuarial Assumptions and Accumulated Plan Benefits

Accumulated plan benefits are those future payments that are attributable under the Plan's provisions to services rendered by participants. The actuarial present value of accumulated plan benefits is determined by outside actuaries and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and the expected payment date.

The significant actuarial assumptions applied to determine the actuarial present value of accumulated plan benefits are as follows:

	December 31, 2024	December 31, 2023
Mortality	Pri 2012 Mortality Table for employees and healthy annuitants (with a fully generational projection using scale MP-2021)	Pri 2012 Mortality Table for employees and healthy annuitants (with a fully generational projection using scale MP-2021)
Investment Return	6.25% per annum, net of investment and administrative expenses	6.25% per annum, net of investment and administrative expenses
Turnover	Graded rates of expected termination	Graded rates of expected termination
Retirement Age	Range of retirement from age 55 through age 70	Range of retirement from age 55 through age 70

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

The actuarial present value of accumulated plan benefits for the Plan years ended December 31, 2024 and 2023, is as follows:

	December 31, 2024	December 31, 2023
Vested benefits:		
Participants currently receiving payments	\$ 197,014	\$ 199,178
Other participants	58,309	65,843
	255,323	265,021
Nonvested benefits	161	260
Total actuarial present value of accumulated plan benefits	<u>\$ 255,484</u>	<u>\$ 265,281</u>

Mattel Cash Balance Plan

Notes to Financial Statements

The changes in actuarial present value of accumulated plan benefits for the Plan year ended December 31, 2024, were as follows:

	Year Ended December 31, 2024
Actuarial present value of accumulated plan benefits, beginning of year	\$ 265,281
Increase (decrease) during the year attributable to:	
Interest accumulation	15,817
Actuarial gain	(833)
Benefits paid	(24,781)
Net decrease	(9,797)
Actuarial present value of accumulated plan benefits, end of year	\$ 255,484

4. Funding Policy

It is the policy of the Company to contribute at least the minimum funding required by ERISA as calculated by the Plan's actuary. Such minimum funding requirements by ERISA were satisfied for the 2024 plan year.

5. Plan Termination

The Company anticipates and believes that the Plan will continue without interruption but reserves the right to discontinue the Plan. In the event that such discontinuance results in the termination of the Plan:

- The Plan provides that the net assets of the Plan shall be allocated among the participants and beneficiaries of the Plan in the order provided for in ERISA.
- To the extent that funding is less than vested benefits, the Company will be required to provide additional funding. In the event the Company were to become insolvent, ERISA provides that such benefits are payable by the Pension Benefit Guaranty Corporation ("PBGC") to participants, up to specified limitations, as described in ERISA.
- To the extent that funding exceeds vested benefits, the Plan provides that the excess shall be returned to the Company.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Company and Mattel and the level of the benefits guaranteed by the PBGC.

Mattel Cash Balance Plan

Notes to Financial Statements

6. Fair Value Measurements

The Plan's assets and liabilities are measured and reported in the financial statements at fair value, in accordance with the fair value hierarchy of the valuation techniques utilized to determine such fair value. The three levels of the fair value hierarchy are as follows:

- Level 1—Valuations based on unadjusted quoted prices in active markets for identical assets or liabilities that the entity has the ability to access.
- Level 2—Valuations based on quoted prices for similar assets or liabilities, quoted prices in markets that are not active, or other inputs that are observable or can be corroborated by observable data for substantially the full term of the assets or liabilities.
- Level 3—Valuations based on inputs that are unobservable, supported by little or no market activity and that are significant to the fair value of the assets or liabilities.

Assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. The Plan's assessment of the significance of a particular input to the fair value measurement requires judgment and may affect the valuation of assets and liabilities and their placement within the fair value hierarchy levels. The Plan's assets and liabilities measured and reported in the financial statements at fair value on a recurring basis include the following:

Mattel Cash Balance Plan

Notes to Financial Statements

December 31, 2024					
	Level 1	Level 2	Level 3	Not subject to leveling (a)	Total
Investment assets:					
Collective trust funds (a)	\$ —	\$ —	\$ —	\$ 38,942	\$ 38,942
Corporate bonds	—	64,448	—	—	64,448
Mutual funds (a)	—	—	—	123,695	123,695
U.S. Government securities	—	22,574	—	—	22,574
Other (b)	—	22,778	—	—	22,778
Total investment assets	\$ —	\$ 109,800	\$ —	\$ 162,637	\$ 272,437
Investment liabilities:					
Derivative liabilities and other	\$ —	\$ 2,002	\$ —	\$ —	\$ 2,002
Total investment liabilities	\$ —	\$ 2,002	\$ —	\$ —	\$ 2,002
December 31, 2023					
	Level 1	Level 2	Level 3	Not subject to leveling (a)	Total
Investment assets:					
Collective trust funds (a)	\$ —	\$ —	\$ —	\$ 42,630	\$ 42,630
Corporate bonds	—	66,708	—	—	66,708
Mutual funds (a)	—	—	—	124,049	124,049
U.S. Government securities	—	23,928	—	—	23,928
Other (b)	2,048	10,756	—	—	12,804
Total investment assets	\$ 2,048	\$ 101,392	\$ —	\$ 166,679	\$ 270,119
Investment liabilities:					
Derivative liabilities and other	\$ —	\$ 4,319	\$ —	\$ —	\$ 4,319
Total investment liabilities	\$ —	\$ 4,319	\$ —	\$ —	\$ 4,319

(a) These investments consist of privately placed funds that are measured at fair value using the net asset value per share (or its equivalent) practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Statement of Net Assets Available for Benefits and its related disclosures.

(b) Other investments include municipal bonds, foreign government securities, derivatives, currency contracts, and the related cash collateral and cash margins on those derivatives.

7. Tax Status of the Plan

The IRS determined and informed the Company by a letter dated March 13, 2014, that the Plan and related trust are designed in accordance with applicable sections of the Code. Although the Plan has been amended since receiving the IRS determination letter, the Company and the Plan's counsel believe that the Plan is designed, and is currently being operated, in compliance with the applicable requirements of the Code and, therefore, believe that the Plan is qualified and the related trust is tax-exempt.

Mattel Cash Balance Plan

Notes to Financial Statements

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan has not recognized any liabilities for uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

8. Summary of Financial Data Certified by the Trustee

As of 2024 and 2023, Fidelity Trust (the "Trustee"), held the Plan's assets, executed all investment transactions and made all disbursements based upon instructions of the Plan sponsor and investment managers. The Trustee has certified that information provided to the Plan sponsor is complete and accurate with regards to the following information:

- Statements of net assets available for benefits:
 - Investments totaling \$270,435 and \$265,800 as of December 31, 2024 and 2023, respectively. The investment amounts certified by the Trustees are net of derivative liabilities and other of \$2,002 and \$4,319, as of December 31, 2024 and 2023, respectively.
 - Receivables totaling \$34,674 and \$9,312 as of December 31, 2024 and 2023, respectively. The receivables amounts certified by the Trustees did not include employer contribution receivable of \$16,000 and \$7,000 as of December 31, 2024 and 2023, respectively.
 - Cash totaling \$5,846 and \$2,721 as of December 31, 2024 and 2023, respectively.
 - Liabilities totaling \$71,070 and \$26,091 as of December 31, 2024 and 2023, respectively. The liability amounts certified by the Trustees did not include administrative expenses payable of \$248 and \$323 as of December 31, 2024 and 2023, respectively. The derivative liabilities and other of \$2,002 and \$4,319 as of December 31, 2024 and 2023, respectively, were presented as a reduction to total assets in the statements of net assets available for benefits certified by the Trustees.
- Net depreciation in the fair value of investments, dividend income, and interest income totaling a net income of \$4,552 included in the statement of changes in net assets available for benefits for the year ended December 31, 2024.
- Supplemental schedules (Schedule of Assets Held at End of Year, Schedule of Assets Acquired and Disposed of Within Year, and Schedule of Reportable Transactions).

9. Related-Party and Parties-in-Interest Transactions

The Company, Fidelity Investments, Fidelity Trust, Alight Solutions, LLC, and Aon Hewitt are deemed to be parties-in-interest. In addition, the Plan's investment managers are considered to be parties-in-interest, and a statutory exemption exists for transactions with the Plan's investment managers.

During 2024, trustee fees paid to Fidelity by the Plan totaled \$75.

10. Differences between Financial Statements and Form 5500

The following is a reconciliation of net assets available for benefits per the Plan financial statements to the Form 5500 (in thousands):

	December 31, 2024	December 31, 2023
Net assets available for benefits per the financial statements	\$ 255,637	\$ 258,419
Benefits due to participants but unpaid at year-end	(65)	—
Net assets available for benefits per the Form 5500	<u>\$ 255,572</u>	<u>\$ 258,419</u>

Mattel Cash Balance Plan

Notes to Financial Statements

The following is a reconciliation of the net decrease in the net assets available for benefits per the Plan financial statements to the net decrease in the net assets available for benefits per the Form 5500:

	Year Ended December 31, 2024
Net decrease in net assets available for benefits per the financial statements	\$ (2,782)
Change in benefits due to participants but unpaid at year-end	(65)
Net decrease in net assets available for benefits per the Form 5500	<u>\$ (2,847)</u>

11. Subsequent Events

The Plan has evaluated subsequent events through October 14, 2025, the date the financial statements were available to be issued, and no other subsequent events were identified.

Mattel Cash Balance Plan

Employer Identification Number: 95-1567322 Plan Number: 013

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
<u>Collective Trust Funds:</u>				
*	LOOMIS SAYLES TR CO LLC MULTISECTOR FULL DISCRETION TR CL B #832	921,511.46 UNITS	\$ 23,166,798	\$ 25,737,815
*	RREEF AMERICA REIT II, INC	105,225.78 UNITS	15,426,530	13,203,731
	Total		\$ 38,593,328	\$ 38,941,546
<u>Corporate Debt Securities:</u>				
	7 ELEVEN INC	2.5% 02/10/2041 144A 100,000	66,507	64,441
	ABBVIE INC	4.4% 11/06/2042 50,000	44,683	43,276
	ABBVIE INC	4.875% 11/14/2048 500,000	471,214	448,968
	ABU DHABI NATL ENERGY CO PJSC	4.75% 03/09/2037 144 300,000	297,708	281,063
	AEP TEXAS INC	6.65% 02/15/2033 400,000	430,833	424,547
	AERCAP IRELAND CAP LTD / AERCAP GLOBAL AVIATION TR	150,000	131,501	138,894
	AIA GROUP LTD	3.2% 09/16/2040 144A 200,000	150,990	149,114
	AKER BP ASA	3.1% 07/15/2031 144A 200,000	166,468	172,724
	ALTRIA GROUP INC	4.8% 02/14/2029 111,000	109,018	109,677
	AMAZON.COM INC	4.25% 08/22/2057 400,000	356,970	327,555
	AMER WATER CAP	4.3% 12/01/2042 100,000	87,425	84,509
	AMERICAN AIRLINES INC / AADVANTAGE LOYALTY IP LTD	100,000	98,122	99,169
	AMERICAN ASSETS TRUST LP	3.375% 02/01/2031 200,000	156,599	173,975
	AMERICAN HOMES	2.375% 07/15/2031 200,000	160,060	167,332
	AMFAM HOLDINGS INC	3.833% 03/11/2051 144A 200,000	121,805	120,724
	AMGEN INC	4.663% 06/15/2051 447,000	397,432	374,260
	AMGEN INC	5.6% 03/02/2043 300,000	300,135	291,638
	AMGEN INC	5.65% 03/02/2053 300,000	302,088	288,830
	ANHEUSER BUSCH INBEV WORLD INC	5.45% 01/23/2039 900,000	931,638	901,928
	AP MOLLER MAERSK AS	4.5% 06/20/2029 144A 200,000	194,653	195,793
	APPLE INC	4.65% 02/23/2046 300,000	296,761	274,287
	APPLE INC	4.1% 08/08/2062 100,000	76,023	79,619
	ARIZONA PUBLIC SERVICE	2.65% 09/15/2050 200,000	121,167	115,871
	ASSURED GTY US	3.15% 06/15/2031 50,000	42,615	44,144
	AT&T INC	3.5% 09/15/2053 289,000	197,085	194,595
	AT&T INC	3.55% 09/15/2055 374,000	252,667	251,547
	AT&T INC	3.65% 09/15/2059 1,376,000	924,791	911,415
	AT&T INC	3.8% 12/01/2057 156,000	108,900	107,625
	AUSTRALIA COMMONWEALTH OF	1% 11/21/2031 REGS 350,000	188,944	175,860
	AVOLON HOLDINGS FUNDING	2.875% 02/15/2025 144A 100,000	93,807	99,672
	AVOLON HOLDINGS FUNDING	2.528% 11/18/2027 144A 187,000	159,105	173,405
	BACARDI LTD	5.15% 05/15/2038 144A 300,000	282,856	274,976
	BANCO MERCANTIL DEL	7.5%/V 200,000	174,700	192,827
	BANK OF AMERICA	5.819%/VAR 09/15/2029 300,000	300,000	307,407
	BARCLAYS PLC	5.69%/VAR 03/12/2030 300,000	300,000	302,907
	BARCLAYS PLC	4.942%/VAR 09/10/2030 300,000	300,000	294,115
	BARINGS CLO LTD	TSFR3M+121.161 04/15/2031 1 246,386	243,904	246,583
	BARRICK INTL BK	6.35% 10/15/2036 144A 200,000	209,575	210,554
	BARRICK PD AUSTRALIA	5.95% 10/15/2039 100,000	103,809	101,041

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	BAT CAPITAL CORP	4.54% 08/15/2047 200,000	\$ 148,866	\$ 157,726
	BAYER US FIN	6.5% 11/21/2033 144A 425,000	427,661	432,399
	BECTON DICKINSON &	4.685% 12/15/2044 79,000	71,989	68,300
	BERKSHIRE HATHAWAY ENERGY	4.5% 02/01/2045 100,000	85,677	86,629
	BNP PARIBAS	3.052%/VAR 01/13/2031 144A 200,000	170,875	178,425
	BOEING CO	3.65% 03/01/2047 100,000	70,674	67,504
	BOEING CO	3.75% 02/01/2050 300,000	224,679	204,611
	BOEING CO	5.04% 05/01/2027 300,000	298,975	300,774
	BOEING CO	2.75% 02/01/2026 400,000	374,542	390,217
	BON SECOURS MERCY HEALTH INC	3.205% 06/01/2050 200,000	140,317	132,757
	BOSTON PPTY'S LTD PARTNERSHIP	2.55% 04/01/2032 100,000	76,311	80,958
	BRAZIL FEDERATIVE REPUBLIC OF	7.125% 05/13/2054 300,000	299,121	278,850
	BRITISH TELECOMMUNICATION PLC STEP	12/15/2030 100,000	123,766	121,149
	BROADCOM INC	4.15% 11/15/2030 81,000	74,595	77,506
	BROADCOM INC	2.6% 02/15/2033 144A 300,000	233,581	247,979
	BROADCOM INC	3.137% 11/15/2035 144A 70,000	53,690	57,167
	BROADCOM INC	3.187% 11/15/2036 144A 110,000	83,347	88,609
	BROADCOM INC	4.926% 05/15/2037 144A 253,000	228,755	240,640
	BROOKFIELD FINANCE LLC / BROOKFIELD FINANCE INC	100,000	66,579	68,518
	CAMERON LNG LLC	2.902% 07/15/2031 144A 100,000	86,737	87,075
	CANADIAN NATL RESOURCES LTD	5.85% 02/01/2035 100,000	97,493	100,381
	CANADIAN PAC RY CO	6.125% 09/15/2115 200,000	206,526	200,017
	CARLYLE FINANCE LLC	5.65% 09/15/2048 144A 400,000	357,070	379,336
	CBRE SERVICES INC	2.5% 04/01/2031 200,000	161,614	170,225
	CENTENE CORP	4.625% 12/15/2029 100,000	92,895	94,576
	CENTENE CORP	2.45% 07/15/2028 300,000	257,921	269,972
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	200,000	163,675	164,154
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	400,000	314,851	313,107
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	400,000	267,420	266,253
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	100,000	99,944	101,933
	CHICAGO IL TR AU ST	6.2% 12/40 100,000	108,490	102,701
	CHICAGO IL TRANSIT	93,855	106,152	103,388
	CIGNA GROUP (THE)	4.8% 08/15/2038 800,000	756,924	725,239
	CITIGROUP INC	6.625% 06/15/2032 300,000	317,290	320,504
	CITIGROUP INC	4.542%/VAR 09/19/2030 400,000	400,000	388,679
	CLECO CORPORATE HLDGS LLC	4.973% 05/01/2046 100,000	83,223	83,431
	CME GROUP INC	5.3% 09/15/2043 100,000	103,530	100,000
	COMCAST CORP	7.05% 03/15/2033 450,000	519,313	500,878
	COMCAST CORP	2.65% 08/15/2062 200,000	118,074	104,782
	COMMONWEALTH BANK AUSTRALIA	3.61%/VAR 09/12/2034 1 300,000	254,377	276,025
	CONAGRA BRANDS INC	5.3% 11/01/2038 700,000	665,644	657,677
	CONOCOPHILLIPS CO	3.758% 03/15/2042 200,000	168,154	157,618
	CONSOLIDATED EDISON CO OF NY	3.7% 11/15/2059 100,000	72,830	69,710
	COOPERATIEVE RABOBANK UA	4.375% 08/04/2025 300,000	290,509	298,790
	COOPERATIEVE RABOBANK UA	5.25% 05/24/2041 200,000	208,822	194,012
	CROWN CASTLE INC	3.25% 01/15/2051 100,000	67,407	65,150
	CSN RESOURCES SA	4.625% 06/10/2031 144A 300,000	230,970	233,292
	CVS HEALTH CORP	6.943% 01/10/2030 75,789	77,567	77,313
	CVS HEALTH CORP	7.507% 01/10/2032 144A 98,482	103,131	103,698
	CVS HEALTH CORP	5.125% 07/20/2045 400,000	369,861	336,065
	DALLAS TX CONV	7.088% 1/1/42 100,000	112,834	110,020
	DELMARVA POWER & LIGHT	4% 06/01/2042 100,000	79,626	78,318

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	DELTA AIR LINES INC / SKYMILES IP LTD	4.5% 10/20/2 33,328	\$ 32,712	\$ 33,119
	DEUTSCHE BANK AG NEW YORK BNCH	3.547%/VAR 09/18/20 300,000	249,533	269,340
	DEUTSCHE BANK AG NEW YORK BNCH	2.129%/VAR 11/24/20 200,000	179,493	194,881
	DEUTSCHE BANK AG NEW YORK BNCH	3.729%/VAR 01/14/20 400,000	306,842	349,167
	DEVON ENERGY CORP NEW	5.2% 09/15/2034 300,000	299,898	284,782
	DISCOVER FINANCIAL SVS	4.1% 02/09/2027 200,000	187,575	196,388
	DISCOVERY COMMUNICATIONS LLC	4.9% 03/11/2026 200,000	196,732	199,358
	DUKE ENERGY CAROLINAS LLC	6.45% 10/15/2032 225,000	244,134	241,956
	EATON CORP	4.15% 11/02/2042 100,000	88,587	84,314
	EBAY INC	2.6% 05/10/2031 100,000	83,206	86,191
	ELECTRICITE DE FRANCE	4.875% 01/22/2044 144A 125,000	103,783	107,956
	ELECTRICITE DE FRANCE	4.75% 10/13/2035 144A 300,000	264,915	275,983
	ELECTRICITE DE FRANCE	4.875% 09/21/2038 144A 200,000	170,120	178,478
	ELEVANCE HEALTH INC	4.375% 12/01/2047 300,000	260,862	241,812
	ELEVANCE HEALTH INC	4.55% 03/01/2048 200,000	177,531	164,122
	EMERA US FINANCE LP	4.75% 06/15/2046 200,000	161,917	165,613
	EMIRATE OF ABU DHABI	2.7% 09/02/2070 144A 300,000	182,556	163,593
	ENEL FINANCE INTL NV	4.75% 05/25/2047 144A 200,000	168,868	170,211
	ENERGY TRANSFER LP	6.625% 10/15/2036 100,000	103,770	106,250
	ENERGY TRANSFER LP	5.15% 03/15/2045 375,000	322,050	328,175
	ENERGY TRANSFER LP	5.3% 04/15/2047 200,000	173,539	176,870
	ENERGY TRANSFER LP	5.95% 05/15/2054 100,000	99,523	96,675
	ENTERGY ARKANSAS LLC	2.65% 06/15/2051 300,000	186,509	176,918
	ENTERPRISE PRODS OPER LLC	5.75% 03/01/2035 200,000	198,468	203,140
	ENTERPRISE PRODS OPER LLC	4.45% 02/15/2043 200,000	175,027	170,474
	ENTERPRISE PRODS OPER LLC	4.85% 03/15/2044 300,000	276,177	268,127
	EPR PPTYS	4.75% 12/15/2026 200,000	183,109	198,289
	ESSENTIAL UTILITIES INC	3.351% 04/15/2050 100,000	69,998	65,732
	EXPEDIA GROUP INC	2.95% 03/15/2031 27,000	22,910	23,768
	FAIRFAX FINANCIAL HLDGS LTD	4.625% 04/29/2030 100,000	93,430	97,536
	FEDEX CORP	4.4% 01/15/2047 200,000	169,147	161,845
	FEDEX CORP	4.95% 10/17/2048 500,000	460,338	436,363
	FISERV INC	3.5% 07/01/2029 200,000	184,409	187,652
	FLEX INTERMEDIATE HOLDCO LLC	3.363% 06/30/2031 144 500,000	399,016	426,978
	FLORIDA ST BD	1.258% 7/1/2025 300,000	278,578	294,996
	FMR LLC	5.15% 02/01/2043 144A 300,000	269,856	280,826
	FORD MTR CR CO LLC	4.271% 01/09/2027 300,000	288,531	293,846
	FORD MTR CR CO LLC	3.815% 11/02/2027 300,000	280,821	287,377
	FORTIVE CORP	4.3% 06/15/2046 100,000	79,281	80,449
	GEORGIA POWER CO	3.25% 03/15/2051 300,000	212,788	202,218
	GOLDMAN SACHS GROUP INC (THE)	6.25% 02/01/2041 400,000	428,037	421,067
	GOLDMAN SACHS GROUP INC (THE)	3.814%/VAR 04/23/202 200,000	185,995	192,358
	GOODMAN US FINANCE THREE LLC	3.7% 03/15/2028 144A 200,000	182,111	190,640
	GREENSAIF PIPELINES BIDCO SARL	6.129% 02/23/2038 1 200,000	204,324	200,876
	GUARDIAN LIFE INSURANCE CO OF AMERICA/ THE	4.85% 01 200,000	165,987	166,005
	HALLIBURTON CO	4.85% 11/15/2035 400,000	378,882	380,078
	HARTFORD FINL SVCS GROUP INC	TSFR3M+238.661 02 100,000	83,801	91,987
	HAT HOLDINGS I LLC / II LLC	3.375% 06/15/2026 144A 200,000	181,916	193,795
	HCA INC	3.625% 03/15/2032 200,000	174,222	176,274
	HCA INC	5.9% 06/01/2053 200,000	196,677	188,742
	HEWLETT PACKARD ENTERPRISE CO	VAR 10/15/2045 100,000	104,429	103,782
	HILTON DOMESTIC OPERATING CO INC	3.625% 02/15/2032 100,000	84,537	86,868
	HOME DEPOT INC	4.4% 03/15/2045 200,000	181,319	170,818
	HOWARD HUGHES CORP	4.125% 02/01/2029 144A 300,000	251,646	277,214
	HSBC HOLDINGS PLC	7% 04/07/2038 REGS 250,000	321,051	332,055

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	HSBC HOLDINGS PLC	5.875%/VAR PERP 200,000	\$ 231,755	\$ 247,532
	HYUNDAI CAP AMER	2.1% 09/15/2028 144A 200,000	168,455	179,181
	ING GROEP NV	5.335%/VAR 03/19/2030 300,000	300,000	301,195
	INTEL CORP	5.7% 02/10/2053 300,000	302,711	265,316
	INTERCONTINENTAL EXCHANGE INC	4.25% 09/21/2048 200,000	173,660	161,166
	INTERCONTINENTAL EXCHANGE INC	1.85% 09/15/2032 600,000	463,137	474,759
	INTERNATIONAL FLAVS & FRAG INC	2.3% 11/01/2030 144 300,000	238,904	254,751
	INTERPUBLIC GROUP OF COS INC	5.4% 10/01/2048 300,000	277,656	282,901
	ISRAEL STATE OF	5.75% 03/12/2054 300,000	287,892	274,332
	JERSEY CENTRAL POWR & LIGHT CO	2.75% 03/01/2032 14 200,000	165,501	169,859
	JOHNSON & JOHNSON	2.25% 09/01/2050 300,000	196,877	171,586
	JPMORGAN CHASE & CO	5.625% 08/16/2043 300,000	306,490	299,004
	JPMORGAN CHASE & CO	5.35%/VAR 06/01/2034 300,000	300,957	299,791
	JPMORGAN CHASE & CO	5.012%/VAR 01/23/2030 300,000	300,000	299,727
	KBC GROUPE SA/NV	6.324%/VAR 09/21/2034 144A 200,000	200,000	206,882
	KINDER MORGAN ENERGY PTNRS LP	5.8% 03/15/2035 100,000	99,548	100,598
	KINDER MORGAN ENERGY PTNRS LP	6.5% 02/01/2037 100,000	103,212	104,513
	KINDER MORGAN ENERGY PTNRS LP	6.55% 09/15/2040 100,000	101,200	103,901
	KKR GROUP FINANCE CO VII LLC	3.625% 02/25/2050 144 100,000	68,766	70,125
	KKR GROUP FINANCE CO VIII LLC	3.5% 08/25/2050 144A 100,000	67,549	68,925
	KRAFT HEINZ FOODS CO	6.5% 02/09/2040 100,000	107,689	105,765
	LABORATORY CORP OF AMER HLDGS	4.7% 02/01/2045 100,000	86,822	85,977
	LAZARD GROUP LLC	4.375% 03/11/2029 100,000	93,600	97,417
	LEHMAN BROTHERS HOLDINGS INC	7% 09/27/2027 200,000	80	160
	LEHMAN BROTHERS HOLDINGS INC	0%+3ML 01/23/2009 700,000	1,190	560
	LLOYDS BANK PLC STEP	04/02/2032 REGS 200,000	125,568	131,479
	LLOYDS BANKING GROUP PLC	7.5%/VAR PERP 200,000	185,774	201,573
	LLOYDS BANKING GROUP PLC	5.55%/VAR 11/26/2035 300,000	300,000	297,369
	LOUISVILLE GAS & ELECTRIC CO	5.45% 04/15/2033 100,000	102,356	101,072
	LOWES COS INC	3.7% 04/15/2046 200,000	153,303	147,977
	MARRIOTT INTERNATIONAL INC/MD	2.85% 04/15/2031 100,000	84,307	87,359
	MARVELL TECHNOLOGY INC	2.95% 04/15/2031 200,000	167,585	175,435
	MASSACHUSETTS MUTUAL LIFE INS	4.9% 04/01/2077 144A 200,000	167,951	161,505
	META PLATFORMS INC	5.75% 05/15/2063 300,000	307,469	302,924
	METRO WASTEWTR	5.775% 04/01/2029 100,000	102,726	101,425
	MEXICO UNITED MEXICAN STATES	4.4899% 05/25/2032 300,000	326,070	314,674
	MICROSOFT CORP	2.675% 06/01/2060 775,000	516,598	453,893
	MID-ATLANTIC INTST TRANSMISSION LLC	4.1% 05/15/202 200,000	190,233	194,124
	MOODYS CORP	4.875% 12/17/2048 100,000	92,752	88,945
	MORGAN STANLEY	5.173%/VAR 01/16/2030 300,000	300,000	300,428
	MORGAN STANLEY	5.042%/VAR 07/19/2030 300,000	300,000	298,964
	MPLX LP	4.9% 04/15/2058 200,000	161,158	161,480
	NASDAQ INC	2.5% 12/21/2040 300,000	200,175	201,427
	NATIONAL FUEL GAS CO NJ	2.95% 03/01/2031 200,000	162,065	172,188
	NATIONAL HEALTH INVESTORS INC	3% 02/01/2031 100,000	77,325	85,905
	NATWEST GROUP PLC	5.778%/VAR 03/01/2035 200,000	200,000	201,220
	NATWEST GROUP PLC	4.445%/VAR 05/08/2030 300,000	278,212	289,320
	NEWMONT CORP	4.875% 03/15/2042 50,000	46,578	45,589
	NEXTERA ENERGY CAP HLDGS INC	5.25% 02/28/2053 300,000	287,431	275,336
	NIAGARA MOHAWK POWER CORP	4.119% 11/28/2042 144A 100,000	80,420	80,227
	NNN REIT INC	4.8% 10/15/2048 100,000	82,139	84,504
	NOMURA HOLDINGS INC	3.103% 01/16/2030 200,000	170,170	180,416
	NORTHERN NATIONAL GAS CO DEL	4.3% 01/15/2049 144A 400,000	326,219	315,450
	NORTHWESTERN MUT LIFE INS CO	3.625% 09/30/2059 144 142,000	99,150	95,010
	NORTHWESTERN MUT LIFE INS CO	3.45% 03/30/2051 144A 100,000	70,642	68,629
	NRG ENERGY INC	2% 12/02/2025 144A 200,000	180,414	194,202

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	NVR INC	3% 05/15/2030 200,000	\$ 173,194	\$ 180,449
	NYS UDC (NYS PIT)	5.77 3/15/39 90,000	93,706	90,888
	OCCIDENTAL PETROLEUM CORP	8.875% 07/15/2030 200,000	230,776	228,410
	OMEGA HEALTHCARE INVESTORS INC	4.5% 04/01/2027 100,000	93,865	98,720
	OMEGA HEALTHCARE INVESTORS INC	3.375% 02/01/2031 200,000	159,371	177,374
	ONCOR ELEC DELIVERY CO LLC	3.75% 04/01/2045 300,000	243,449	230,418
	ONEOK INC	4.35% 03/15/2029 400,000	374,573	389,419
	ONEOK INC	5.8% 11/01/2030 100,000	99,805	103,070
	ONEOK INC	5.7% 11/01/2054 400,000	398,876	376,122
	ORACLE CORP	3.85% 07/15/2036 300,000	250,829	257,023
	ORACLE CORP	4.1% 03/25/2061 1,400,000	1,019,664	1,005,061
	ORACLE CORP	5.55% 02/06/2053 300,000	285,669	283,438
	PACIFIC GAS & ELECTRIC CO	3.5% 06/15/2025 100,000	94,728	99,289
	PACIFIC GAS & ELECTRIC CO	3.3% 03/15/2027 100,000	91,345	96,529
	PACIFIC GAS & ELECTRIC CO	3.3% 12/01/2027 500,000	441,491	477,698
	PACIFIC GAS & ELECTRIC CO	2.5% 02/01/2031 200,000	157,673	171,016
	PACIFIC GAS & ELECTRIC CO	6.7% 04/01/2053 100,000	109,482	108,230
	PACIFICORP	5.75% 04/01/2037 100,000	98,843	100,557
	PACIFICORP	6.25% 10/15/2037 100,000	102,116	104,895
	PACIFICORP	5.8% 01/15/2055 300,000	298,197	291,524
	PENSKE TRUCK LEASING CO LP /CORP	3.4% 11/15/2026 1 200,000	184,947	194,601
	PENSKE TRUCK LEASING CO LP /CORP	4.2% 04/01/2027 1 200,000	188,043	196,677
	PETROLEOS MEXICANOS	6.7% 02/16/2032 200,000	155,968	174,625
	PETROLEOS MEXICANOS	6.95% 01/28/2060 143,000	92,235	97,821
	PFIZER INC	4.2% 09/15/2048 200,000	183,268	161,997
	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.3% 05/19/2 300,000	308,797	280,897
	PLAINS ALL AM PIPELN/PAA FIN C	4.3% 01/31/2043 100,000	75,605	79,177
	PROGRESS ENERGY INC	7.75% 03/01/2031 200,000	227,206	226,227
	PROGRESSIVE CORP OHIO	3.7% 01/26/2045 100,000	77,990	76,892
	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP	5.403% 200,000	199,234	199,808
	PRUDENTIAL FINL INC	3.905% 12/07/2047 100,000	80,183	76,214
	PRUDENTIAL FINL INC	3.7% 03/13/2051 200,000	152,968	144,726
	QATAR PETROLEUM	3.125% 07/12/2041 144A 300,000	227,412	221,145
	QUALCOMM INC	4.8% 05/20/2045 100,000	97,294	90,366
	REVVITY INC	3.3% 09/15/2029 100,000	89,947	92,264
	ROGERS COMMUNICATIONS INC	3.8% 03/15/2032 200,000	174,477	179,860
	ROLLS-ROYCE PLC	4.625% 02/16/2026 REGS 100,000	111,008	105,135
	ROLLS-ROYCE PLC	5.75% 10/15/2027 REGS 300,000	360,399	380,963
	ROMANIA REPUBLIC OF	1.75% 07/13/2030 144A 200,000	172,149	172,987
	ROYALTY PHARMA PLC	3.3% 09/02/2040 200,000	142,079	144,805
	RTX CORP	4.625% 11/16/2048 300,000	277,442	254,878
	SABINE PASS LIQUEFACTION LLC	4.5% 05/15/2030 100,000	95,211	96,867
	SAMMONS FINANCIAL GROUP INC	3.35% 04/16/2031 144A 200,000	152,245	171,858
	SAN FRANCISCO	5.82 10/1/40 100,000	107,648	102,256
	SANDS CHINA LTD STEP	08/08/2028 300,000	286,500	296,250
	SANTANDER UK GROUP HOLDINGS PLC	2.896%/VAR 03/15/2 400,000	324,321	341,983
	SANTOS FINANCE LTD	3.649% 04/29/2031 144A 200,000	167,522	176,140
	SAUDI ARABIA KINGDOM OF	4.625% 10/04/2047 144A 200,000	177,098	163,498
	SAUDI ARABIA KINGDOM OF	5.75% 01/16/2054 144A 200,000	195,584	186,500
	SAUDI ARABIA KINGDOM OF	4.5% 10/26/2046 REGS 200,000	174,702	161,500
	SAUDI ARABIAN OIL COMPANY	2.25% 11/24/2030 144A 500,000	415,345	426,875
	SAUDI ARABIAN OIL COMPANY	5.75% 07/17/2054 144A 200,000	194,926	186,514
	SCRIPPS ESCROW II INC	3.875% 01/15/2029 144A 100,000	82,470	73,503
	SEAGATE HDD CAYMAN	9.625% 12/01/2032 132,500	146,255	149,314
	SHELL FINANCE US INC	4.375% 05/11/2045 300,000	271,310	250,832

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	SHERWIN WILLIAMS CO	3.3% 05/15/2050 100,000	\$ 70,554	\$ 66,151
	SOCIETE GENERALE FRANCE	1.488%/VAR 12/14/2026 144A 300,000	266,381	289,518
	SOUTHERN CALIFORNIA EDISON CO	4.65% 10/01/2043 100,000	87,167	86,653
	SOUTHERN CALIFORNIA EDISON CO	2.95% 02/01/2051 300,000	195,029	188,325
	SOUTHERN CALIFORNIA EDISON CO	3.65% 06/01/2051 200,000	147,002	141,486
	SOUTHERN CALIFORNIA EDISON CO	5.875% 12/01/2053 200,000	205,316	198,915
	SOUTHERN CO GAS CAP	5.875% 03/15/2041 100,000	101,063	101,189
	STANDARD CHARTERED PLC	6.296%/VAR 07/06/2034 144A 200,000	201,324	207,593
	STARWOOD PPTY TR INC	3.625% 07/15/2026 144A 100,000	87,401	96,510
	STERIS IRISH FINCO UNLTD CO	3.75% 03/15/2051 100,000	75,503	70,493
	STUDIO CITY FIN LTD	5% 01/15/2029 144A 300,000	222,348	272,157
	SUMITOMO MITSUI FINL GRP INC	5.424% 07/09/2031 300,000	300,000	303,370
	SYNGENTA FIN NV	3.375% 04/16/2026 REGS 100,000	107,672	103,844
	TARGA RES CORP	4.2% 02/01/2033 100,000	89,675	90,802
	TD SYNEX CORP	2.375% 08/09/2028 200,000	166,819	181,417
	TELEFONICA EMISIONES SAU	5.213% 03/08/2047 200,000	173,318	177,171
	TELEFONICA EMISIONES SAU	4.895% 03/06/2048 200,000	165,861	169,466
	THAMES WATER UTILITIES LTD	9.75% 04/30/2028 29,000	35,034	33,945
	TIME WARNER CABLE LLC	5.5% 09/01/2041 100,000	83,761	84,860
	T-MOBILE USA INC	3% 02/15/2041 1,000,000	726,232	713,142
	T-MOBILE USA INC	5.65% 01/15/2053 200,000	201,197	193,524
	TOTALENERGIES CAPITAL SA	5.275% 09/10/2054 200,000	200,000	184,909
	TOTALENERGIES CAPITAL SA	5.425% 09/10/2064 100,000	100,000	92,745
	TRANSCANADA PIPELINES LTD	6.2% 10/15/2037 100,000	104,202	103,021
	TRUST FIBRA UNO	4.869% 01/15/2030 144A 400,000	354,880	362,000
	TURKEY REPUBLIC OF	5.25% 03/13/2030 300,000	251,682	280,406
	UBS GROUP AG	3.091%/VAR 05/14/2032 144A 400,000	325,895	347,913
	UBS GROUP AG	6.301%/VAR 09/22/2034 144A 200,000	200,000	209,203
	UBS GROUP AG	4.703%/VAR 08/05/2027 144A 200,000	192,321	199,117
	UNION PACIFIC CORP	3.25% 02/05/2050 200,000	149,745	136,431
	UNITED AIRLINES INC	4.375% 04/15/2026 144A 300,000	286,363	294,978
	UNITED KINGDOM G.B.&N.IRELAND	4.375% 07/31/2054 RE 760,000	953,520	842,119
	UNITEDHEALTH GROUP INC	4.625% 11/15/2041 100,000	93,149	88,046
	UNITEDHEALTH GROUP INC	3.5% 08/15/2039 400,000	334,688	316,351
	UNIVERSTY CA RE	6.583% 5/15/49 100,000	116,070	107,372
	VERIZON COMMUNICATIONS INC	2.875% 11/20/2050 200,000	127,581	122,835
	VERIZON COMMUNICATIONS INC	2.987% 10/30/2056 575,000	355,581	340,991
	VERIZON COMMUNICATIONS INC	3.4% 03/22/2041 600,000	457,717	453,774
	VIRGINIA ELECTRIC AND POWER CO	6% 05/15/2037 100,000	104,488	103,617
	VODAFONE GROUP PLC	4.875% 06/19/2049 400,000	352,146	344,563
	VODAFONE GROUP PLC	4.25% 09/17/2050 200,000	159,532	155,179
	WALT DISNEY CO	6.4% 12/15/2035 229,000	258,215	251,456
	WARNERMEDIA HOLDINGS INC	5.05% 03/15/2042 300,000	250,082	240,865
	WELLS FARGO & CO NEW	5.375% 11/02/2043 200,000	186,583	186,748
	WELLS FARGO & CO NEW	4.9% 11/17/2045 200,000	174,719	173,333
	WELLS FARGO & CO NEW	5.389%/VAR 04/24/2034 300,000	297,273	296,662
	WELLS FARGO & CO NEW	6.491%/VAR 10/23/2034 200,000	200,000	212,596
	WELLS FARGO & CO NEW	5.198%/VAR 01/23/2030 300,000	300,000	300,854
	WEYERHAEUSER CO	7.375% 03/15/2032 142,000	159,418	158,075
	WILLIAMS COS INC	5.1% 09/15/2045 200,000	180,671	179,579
	WILLIS NORTH AMERICA INC	5.35% 05/15/2033 300,000	292,366	297,894
	WOODSIDE FIN LTD	4.5% 03/04/2029 144A 300,000	284,863	290,681
	WPC EUROBOND BV	2.125% 04/15/2027 200,000	205,160	203,816
	XCEL ENERGY INC	5.45% 08/15/2033 200,000	199,734	198,390
	ZOETIS INC	4.45% 08/20/2048 100,000	88,201	82,338
	Total		\$ 64,620,288	\$ 64,447,676

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<u>U.S. Government and U.S. Government Agency Securities:</u>				
	AMERICAN MUN OH	8.084% 2/15/50 100,000	\$ 134,063	\$ 126,063
	AMERICAN MUN PWR-OHIO	100,000	110,858	105,190
	FHLG 30YR	4% 08/01/2048#ZS4785 33,88	31,497	30,620
	FHLG 30YR	5.5% 10/01/2053#SD8367 369,134	369,221	364,290
	FNMA	30YR 4% 10/01/2047#BM2003 12,127	11,571	11,253
	GNII II	4% 06/20/2048#MA5264 51,84	48,949	47,493
	IL ST	6.725% 4/1/35 211,538	221,408	220,058
	UNITED STATES TREASURY BOND	3.125% 02/15/2043 1,500,000	1,254,522	1,184,897
	UNITED STATES TREASURY BOND	3.375% 11/15/2048 700,000	571,501	546,719
	UNITED STATES TREASURY BOND	3% 02/15/2049 600,000	456,206	436,525
	UNITED STATES TREASURY BOND	2.25% 08/15/2049 1,400,000	916,890	866,791
	UNITED STATES TREASURY BOND	2.375% 11/15/2049 500,000	333,195	317,716
	UNITED STATES TREASURY BOND	2% 11/15/2041 300,000	210,877	201,426
	UNITED STATES TREASURY BOND	3.25% 05/15/2042 10,800,000	9,267,583	8,784,610
	UNITED STATES TREASURY BOND	3.375% 08/15/2042 1,900,000	1,654,087	1,568,359
	UNITED STATES TREASURY BOND	4% 11/15/2042 100,000	90,635	89,978
	UNITED STATES TREASURY BOND	3.875% 05/15/2043 2,900,000	2,705,177	2,554,204
	UNITED STATES TREASURY BOND	4.375% 08/15/2043 400,000	389,318	376,369
	UNITED STATES TREASURY BOND	4.625% 05/15/2054 300,000	308,935	291,479
	UNITED STATES TREASURY BOND	4.625% 05/15/2044 200,000	203,255	193,891
	UNITED STATES TREASURY BOND	4.25% 08/15/2054 1,400,000	1,356,139	1,278,481
	USTN TII	1% 2/15/46 100,000	101,452	100,433
	USTN TII	1% 02/15/2049 200,000	185,401	183,004
	USTN TII	0.25% 02/15/2050 400,000	290,997	286,730
	USTN TII	0.125% 02/15/2051 800,000	543,495	534,440
	USTN TII	0.125% 02/15/2052 400,000	250,320	246,397
	USTN TII	1.5% 02/15/2053 100,000	86,261	85,131
	USTN TII	2.125% 02/15/2054 500,000	482,314	476,439
	USTN TII	0.125% 07/15/2031 200,000	208,088	207,424
	USTN TII	0.625% 07/15/2032 782,872	796,318	760,468
	USTN TII	1.875% 07/15/2034 100,000	97,825	97,503
	Total		\$ 23,688,358	\$ 22,574,381
<u>Mutual Funds</u>				
*	BLACKROCK ADVANTAGE EMERGING MARKETS	FUND CLASS K #2015 775,949	7,627,448	7,736,213
*	BLACKROCK ADVANTAGE INTERNATIONAL	FUND CLASS K #2016 1,294,977	23,264,921	24,112,478
*	FIDELITY 500 INDEX FUNDADVANTAGE IN	B4VF818 184,801	33,136,308	37,734,528
*	PIMCO ASSET BACK SECS PORT-UNL	1,174,341	13,633,563	13,622,355
*	PIMCO SHORT TM FLT NAV PORT II	20,083	201,169	201,168
*	PIMCO LONG DUR CRED BOND PORTFOLIO INST	4,374,389	41,500,386	40,288,126
	Total		\$119,363,795	\$123,694,868
<u>Other</u>				
	BRAZIL LA	SP MYC 100,000	—	99,296
	BRAZIL LA	SP MYC -100,000	—	(100,000)
	CASH CCP	CCP ICE MSC EUR 14,626	15,933	15,151
	CASH CCP	CCP CME MSC USD 4,591	4,591	4,591
	CASH CCP	CCP LCH MSC AUD 28,65	17,597	17,371
	CASH CCP	CCP LCH MSC EUR 14,804	15,516	15,335
	CASH CCP	CCP LCH MSC GBP 9,895	12,463	12,388
	CASH COLLATERAL	LCH MSC USD 973,000	973,000	973,000
	CASH COLLATERAL DOM	MSF UBS USD 1,020,000	1,020,000	1,020,000

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	CASH COLLATERAL ICE	MSC USD 817,000	\$ 817,000	\$ 817,000
	CMLTI	5/11/2025 2A1 T1Y+240 10/35 7,954	7,391	8,041
	EURO-BOBL FUTURE	3/25/2025 CALL 119.25 01/24/2025 -1	(163)	(67)
	EURO-BOBL FUTURE	3/25/2025 PUT 117.50 01/24/2025 -1	(173)	(285)
	EURO-BUND FUTURE	3/25/2025 CALL 136.50 01/24/2025 -1	(378)	(93)
	EURO-BUND FUTURE	3/25/2025 PUT 133.50 01/24/2025 -1	(499)	(870)
	FEDERAL HOME LN MTG MLT CTF GT	2.5% 10/25/2048 23,269	20,289	20,552
	FNR 2006-15 FC	1.0 SOFR30A+24.448 3/36 1,178	1,126	1,144
	FREDDIE MAC SEASONED LNS STRUC TRANS TR	2.75% 11/2 210,133	193,480	194,006
	FUTURES COLLATERAL- MORGAN STANLEY	2,273,000	2,273,000	2,273,000
	HILTON USA TR	3.719% 11/05/2038 144A 300,000	278,707	291,637
	IRO EUR	10Y P 2.22 L 01/06/25 JPM -100,000	(243)	(1,314)
	MEXICO LA	SP MYC 100,000	—	99,818
	MEXICO LA	SP MYC -100,000	—	(100,000)
	MEXICO LA	SP MYC 200,000	—	201,069
	MEXICO LA	SP MYC -200,000	—	(200,000)
	MEXICO LA	SP MYC CDS SWAP 12/20/2028 300,000	—	298,429
	MEXICO LA	SP MYC CDS SWAP 12/20/2028 -300,000	(3,116)	(300,000)
	MILL CITY MORTGAGE LOAN TRUST	GS2 VAR 08/25/2 27,051	24,807	25,844
	MORGAN STANLEY	CME CCP MARGIN COLLATERAL 172,000	172,000	172,000
	MS PAY	VARIATION MARGINS USD 10,994	10,994	10,994
	MS-PAY	VARIATION MARGINS USD 40,238	40,238	40,238
	MS-PAY VARIATION MARGINS EUR	9,150	9,608	9,478
	MS-PAY VARIATION MARGINS GBP	10,167	12,786	12,728
	MS-PAY VARIATION MARGINS USD	5,839	5,839	5,839
	NEW RESIDENTIAL MTG LN TR	2.75% 07/25/20 172,310	159,274	163,551
	ORO USD	10Y P 3.93300 L 01/02/25 JPM -100,000	(318)	(1,141)
	ORO USD	10Y P 3.89600 L 01/06/25 GLM -100,000	(290)	(1,472)
	ORO USD	10Y P 3.89000 L 01/06/25 FAR -100,000	(275)	(1,517)
	ORO USD	10Y P 3.9 L 01/06/25 GLM -100,000	(268)	(1,442)
	ORO USD	10Y P 3.85 L 01/06/25 JPM -100,000	(263)	(1,827)
	ORO USD	10Y P 3.84 L 01/06/25 BPS -100,000	(263)	(1,905)
	ORO USD	10Y P 3.88000 L 01/09/25 NGF -100,000	(273)	(1,627)
	ORO USD	10Y C 3.62000 L 01/13/25 JPM -100,000	(270)	(5)
	ORO USD	10Y P 4.01300 L 01/13/25 NGF -100,000	(276)	(868)
	ORO USD	10Y C 3.66300 L 01/13/25 NGF -100,000	(276)	(9)
	ORO USD	10Y P 3.97 L 01/13/25 JPM -100,000	(270)	(1,102)
	ORO USD	10Y C 3.72100 L 01-13-25 GLM -100,000	(275)	(19)
	ORO USD	10Y P 4.07100 L 01/13/25 GLM -100,000	(275)	(602)
	ORO USD	10Y P 4.10000 L 01/16/25 BOA -100,000	(280)	(556)
	ORO USD	10Y C 3.70000 L 01/16/25 BOA -100,000	(280)	(27)
	ORO USD	10Y C 3.69 L 01/17/25 GLM -100,000	(273)	(29)
	ORO USD	10Y P 4.09000 L 01/17/25 GLM -100,000	(273)	(613)
	ORO USD	10Y C 3.87500 L 01/21/25 GLM -200,000	(615)	(444)
	ORO USD	10Y P 4.275 L 01/21/25 GLM -200,000	(615)	(434)
	ORO USD	10Y P 4.22200 L 01/21/25 GLM -100,000	(303)	(311)
	ORO USD	10Y C 3.82200 L 01/21/25 GLM -100,000	(303)	(149)
	ORO USD	10Y P 4.30000 L 01/23/25 GLM -100,000	(325)	(206)
	ORO USD	10Y C 3.90000 L 01/23/25 GLM -100,000	(325)	(295)
	ORO USD	10Y C 3.886 L 01/27/25 GLM -100,000	(324)	(322)
	ORO USD	10Y P 4.28600 L 01/27/25 GLM -100,000	(324)	(276)
	RALI 2006-QS7 A1	6% 6/36 10,820	8,419	8,146
	SAMI	2005-AR4 A1 TSFR1M+73.448 12/35 3,011	2,351	2,504
	SAMI	2006-AR3 1A1 TSFR1M+53.448 4/36 7,910	6,826	7,001
	SAMI	2007-AR2 2A1 TSFR1M+37.448 3/37 3,052	1,336	1,179

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	SFR	TERM B14 1LN 08/15/2028 94,314	\$ 82,131	\$ 75,427
	SINCLAIR BROADCASTING	TERM 1LN 05/25/2026 3,564	2,713	3,032
	SARM	2004-18 4A1 CSTR 12/34 1,896	1,820	1,868
	SARM	SER 2007-AR2 TSFR1M+55.448 05/25/2037 15,429	13,137	13,779
	TOWD PT MTG	2.9% 10/25/2059 144A 96,483	88,601	90,784
	UMBS	30YR 2.5% 01/01/2055 #TBA 100,000	83,883	81,328
	UMBS	30YR 5% 01/01/2055 #TBA 800,000	781,500	771,531
	UMBS	30YR 2% 02/01/2055 #TBA -1,650,000	(1,301,953)	(1,282,553)
	UMBS	30YR 3% 02/01/2055 #TBA 25,000	21,149	21,210
	UMBS	30YR 4% 02/01/2055 #TBA 2,900,000	2,635,715	2,647,609
	UMBS	30YR 5.5% 02/01/2055 #TBA 8,700,000	8,622,316	8,573,918
	UMBS	30YR 4.5% 03/01/2055 #TBA 3,900,000	3,662,953	3,661,886
	WAMU	06-AR13 A 12MTA+150 10/46 15,462	14,413	14,099
	Total		20,800,545	20,775,421
Total Investments			\$267,066,314	\$270,433,892

* Party-in-interest.

This schedule was prepared using unaudited financial data certified by the Trustee as complete and accurate in accordance with Section 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

Mattel Cash Balance Plan

Employer Identification Number: 95-1567322 Pplan Number: 013

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

Year Ended December 31, 2024

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
KCDSII000 AVOLON TERM B6 ILN 06/22/2028	QUARTERLY FLOATING 06/22/2028 97,250	\$ (96,278)	\$ 96,285
JUN345000 AVOLON TERM B6 ILN 06/22/2030	QUARTERLY FLOATING 06/22/2030 96,520.61	(95,555)	96,581
KLN967000 BROADCOM TERM A2 11/21/2025	QUARTERLY FLOATING 11/21/2025 600,000	(600,000)	600,000
B8BR9T7 THAMES WATER UTILITY FIN PLC 6.5% 02/09/	ANNUAL 6.500% 02/09/2034 100,000	(113,263)	100,768
KFK749000 BOEING CO-THE SNR S* ICE	EXPIRES 09/21/2029 SIZE 1 600,000	—	(1,988)
KGE802000 CDX IG42 SY ICE	EXPIRES 06/21/2029 SIZE 1 9,250,000	—	6,156
KFO440000 EURO-BUND FUTURE DEC24 RXZ4	EXPIRES 12/09/2024 SIZE 4 100,000	—	(5,143)
JXY754000 EURO-BUND FUTURE JUN24 RXM4	EXPIRES 06/07/2024 SIZE 3 100,000	—	6,939
JUP716000 EURO-BUND FUTURE MAR24 RXH4	EXPIRES 03/08/2024 SIZE 3 100,000	—	4,049
KCI520000 EURO-BUND FUTURE SEP24 RXU4	EXPIRES 09/09/2024 SIZE 100,000	—	(11,233)
KQV815000 IRS EUR 2.36000 10-07-24-SY LCH	EXPIRES 10/08/2029 SIZE 1 100,000	—	(625)
KQN486000 IRS EUR 2.39000 10/01/24 10Y LCH	EXPIRES 10/02/2034 SIZE 1 100,000	—	(275)
KFM514000 IRS EUR 2.50000 09/18/24 30Y LCH	EXPIRES 09/21/2054 SIZE 1 500,000	—	(11,330)
KPD594000 IRS EUR 2.58000 08-29-24-10Y LCH	EXPIRES 08/30/2034 SIZE 1 100,000	—	(1,182)
KDD543000 IRS EUR 2.65000 01-08-24-10Y LCH	EXPIRES 01/09/2034 SIZE 1 100,000	—	(1,807)
KGO730000 IRS EUR 2.67000 04-03-24-10Y LCH	EXPIRES 04/04/2034 SIZE 1 100,000	—	(2,413)
KOF256000 IRS EUR 2.70000 08/13/24 SY LCH	EXPIRES 08/14/2029 SIZE 1 100,000	—	(1,561)
KNV987000 IRS EUR 2.71000 08/06/24 10Y LCH	EXPIRES 08/07/2034 SIZE 1 100,000	—	(2,812)
KFG446000 IRS EUR 2.75000 03-05-24-10Y LCH	EXPIRES 03/06/2034 SIZE 1 100,000	—	2,781
JXT626000 IRS EUR 2.75000 03/20/24 30Y LCH	EXPIRES 03/23/2054 SIZE 1 300,000	—	(14,175)
KFK364000 IRS EUR 2.75000 09-18-24-10Y LCH	EXPIRES 09/19/2034 SIZE 1 1,100,000	—	22,223
KCXSSI000 IRS EUR 2.76 01/03/24 SY LCH	EXPIRES 01/04/2029 SIZE 1 100,000	—	(1,561)
KFFS01000 IRS EUR 2.76000 03-04-24-10Y LCH	EXPIRES 03/06/2034 SIZE 1 100,000	—	3,315
KIK585000 IRS EUR 2.77000 04-29-24-10Y LCH	EXPIRES 05/01/2034 SIZE 1 100,000	—	2,920
KIT310000 IRS EUR 2.78 05/02/24 SY LCH	EXPIRES 05/03/2029 SIZE 1 100,000	—	1,812
KIG070000 IRS EUR 2.86000 04/24/24 SY LCH	EXPIRES 04/25/2029 SIZE 1 200,000	—	4,361
KCP540000 IRS EUR 2.88000 12/19/23 SY LCH	EXPIRES 12/20/2028 SIZE 1 100,000	—	(2,093)
KCS267000 IRS EUR 2.89 12/22/23 10Y LCH	EXPIRES 12/23/2033 SIZE 1 100,000	—	(4,386)
KCW396000 IRS EUR 2.91000 12/29/23 10Y LCH	EXPIRES 12/30/2033 SIZE 1 100,000	—	(4,602)
KCC209000 IRS EUR 3.06300 12-06-23-10Y LCH	EXPIRES 12/7/2033 SIZE 1 100,000	—	(5,867)
KBW609000 IRS EUR 3.128 12/04/23 10Y LCH	EXPIRES 12/5/2033 SIZE 1 100,000	—	(6,471)
KBL228000 IRS EUR 3.14800 11-20-23-10Y LCH	EXPIRES 11/21/2033 SIZE 1 100,000	—	(6,650)
KBRI00000 IRS EUR 3.305 11-27-23-10Y LCH	EXPIRES 11/28/2033 SIZE 1 100,000	—	(8,073)
KGN887000 LONG GILT 46015 G Z4	EXPIRES 12/30/2024 SIZE 6 100,000	—	36,609
JYR217000 LONG GILT 45832 G M4	EXPIRES 6/27/2024 SIZE 9 100,000	—	22,942
KCY071000 LONG GILT 45924 G U4	EXPIRES 9/27/2024 SIZE 7 100,000	—	(21,188)
KEE556000 ors CAD CAONREPO-1.50000 6/17/2020 SY LCH	EXPIRES 06/18/2025 SIZE 1 5,000,000	—	18,993
KFF143000 ORO USD 30Y P 3.92000 L 2/2	3.92 PUT SCTY 999999949EX 2/28/2025 200,000	(8,740)	1,901
KLLSI0000 ORO USD 30Y P 4.06500 L 6/2	4.06 PUT SCTY 999999949EX 6/25/2025 400,000	(11,985)	5,689
KKH121000 ORO USD 30Y P 4.32900 L 5/2	4.32 PUT SCTY 999999949EX 5/30/2025 400,000	(13,654)	6,120
KGO693000 RFR GBP SONIO-3.70000 03-28-24-10Y LCH	EXPIRES 03/29/2034 SIZE 1 100,000	—	(1,683)
KFM125000 RFR GBP SONIO-3.75000 09-18-24-30Y LCH	EXPIRES 09/21/2054 SIZE 1 100,000	—	(1,819)
JYB438000 RFR GBP SONIO-4.25000 03/20/24 30Y LCH	EXPIRES 03/23/2054 SIZE 1 100,000	—	(7,411)
JYC187000 RFR GBP SONIO-5.00000 03/20/24 SY LCH	EXPIRES 03/21/2029 SIZE 1,300,000	—	(53,208)
JWB468000 RFR JPY MUTK-1.00000 09/20/23 20Y LCH	EXPIRES 09/21/2043 SIZE 1 26,000,000	—	8,905
KPV984000 RFR USD SOFR 3.2775 09/16/24 10Y LCH	EXPIRES 09/18/2034 SIZE 1 100,000	—	2,216
KOA430000 RFR USD SOFR 3.41774 09/03/24 25Y CME	EXPIRES 11/16/2049 SIZE 1 100,000	—	(3,135)
KSA435000 RFR USD SOFR 3.455 11/01/24 10Y LCH	EXPIRES 11/02/2034 SIZE 1 100,000	—	(2,964)

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KCX304000 RFR USD SOFR- 3.75 01/02/24 10Y LCH	EXPIRES 01/03/2034 SIZE 1 100,000	\$ —	\$ (2,491)
KQBSS000 RFR USD SOFR-3.23100 09-18-24-10Y LCH	EXPIRES 09/19/2034 SIZE 1 100,000	—	3,314
KPV997000 RFR USD SOFR-3.24000 09/16/24 10Y LCH	EXPIRES 09/18/2034 SIZE 1 100,000	—	3,153
KQB527000 RFR USD SOFR-3.24800 09-18-24-10Y LCH	EXPIRES 09/19/2034 SIZE 1 100,000	—	2,462
KPV637000 RFR USD SOFR-3.28000 09-16-24-10Y LCH	EXPIRES 09/18/2034 SIZE 1 100,000	—	2,873
KPL611000 RFR USD SOFR-3.30000 12/03/24 29Y CME	EXPIRES 12/03/2053 SIZE 1 300,000	—	20,715
KNY203000 RFR USD SOFR-3.31137 09/03/24 25Y* CME	EXPIRES 11/16/2049 SIZE 1 300,000	—	3,361
KRD908000 RFR USD SOFR-3.37500 10/15/24 10Y LCH	EXPIRES 10/16/2034 SIZE 1 100,000	—	(2,030)
KRL176000 RFR USD SOFR-3.38500 10-17-24-10Y LCH	EXPIRES 10/18/2034 SIZE 1 100,000	—	(2,017)
KOA408000 RFR USD SOFR-3.38575 09-03-24-4Y* CME	EXPIRES 11/16/2049 SIZE 1 100,000	—	(1,101)
KRL177000 RFR USD SOFR-3.39500 10/17/24 10Y LCH	EXPIRES 10/18/2034 SIZE 1 200,000	—	(2,484)
KPC340000 RFR USD SOFR-3.40000 12-02-24-29Y* CME	EXPIRES 11/17/2053 SIZE 1 800,000	—	40,834
KNS179000 RFR USD SOFR-3.42601 09-03-24-25Y* CME	EXPIRES 11/16/2049 SIZE 1 300,000	—	1,593
KSC251000 RFR USD SOFR-3.43500 11-05-24-10Y LCH	EXPIRES 11/6/2034 SIZE 1 100,000	—	(2,854)
KRR032000 RFR USD SOFR-3.44600 10-23-24-10Y LCH	EXPIRES 10/24/2034 SIZE 1 100,000	—	(2,191)
KRC777000 RFR USD SOFR-3.45000 10/11/24 10Y LCH	EXPIRES 10/12/2034 SIZE 1 100,000	—	(1,497)
KRR004000 RFR USD SOFR-3.46300 10-23-24-10Y LCH	EXPIRES 10/24/2034 SIZE 1 100,000	—	(2,405)
KRX557000 RFR USD SOFR-3.46500 10-30-24-10Y LCH	EXPIRES 10/31/2034 SIZE 1 200,000	—	(5,596)
KSA786000 RFR USD SOFR-3.47000 11-01-24-10Y LCH	EXPIRES 11/2/2034 SIZE 1 100,000	—	(2,608)
KRU149000 RFR USD SOFR-3.48100 10-29-24-10Y LCH	EXPIRES 10/30/2034 SIZE 1 100,000	—	(2,416)
KRX550000 RFR USD SOFR-3.48500 10-30-24-10Y LCH	EXPIRES 10/31/2034 SIZE 1 100,000	—	(2,733)
KRX573000 RFR USD SOFR-3.49500 10-30-24-10Y LCH	EXPIRES 10/31/2034 SIZE 1 100,000	—	(1,825)
KSG359000 RFR USD SOFR-3.51500 11-06-24-10Y LCH	EXPIRES 11/7/2034 SIZE 1 200,000	—	(5,380)
KNR611000 RFR USD SOFR-3.52728 09/03/24 25Y CME	EXPIRES 11/16/2049 SIZE 1 200,000	—	(4,435)
KNR592000 RFR USD SOFR-3.53123 09/03/24 25Y CME	EXPIRES 11/16/2049 SIZE 1 100,000	—	(1,837)
KNR657000 RFR USD SOFR-3.53134 09-03-24-25Y* CME	EXPIRES 11/16/2049 SIZE 1 100,000	—	(2,424)
KSG336000 RFR USD SOFR-3.53500 11-06-24-10Y LCH	EXPIRES 11/7/2034 SIZE 1 300,000	—	(5,681)
KOU051000 RFR USD SOFR-3.55000 08-21-24-10Y LCH	EXPIRES 8/22/2034 SIZE 1 100,000	—	(2,969)
KFG700000 RFR USD SOFR-3.55500 03-05-24-30Y LCH	EXPIRES 3/6/2054 SIZE 1 100,000	—	939
KOU040000 RFR USD SOFR-3.55800 08-21-24-10Y LCH	EXPIRES 8/22/2034 SIZE 1 100,000	—	1,233
KPC299000 RFR USD SOFR-3.56500 08-28-24-10Y LCH	EXPIRES 8/29/2034 SIZE 1 100,000	—	1,532
KOF748000 RFR USD SOFR-3.569000 08-14-24-10Y LCH	EXPIRES 8/15/2034 SIZE 1 100,000	—	1,651
KDH207000 RFR USD SOFR-3.594 01/09/24 10Y LCH	EXPIRES 1/10/2034 SIZE 1 100,000	—	3,635
KPC288000 RFR USD SOFR-3.599000 08-28-24-10Y LCH	EXPIRES 8/29/2034 SIZE 1 100,000	—	1,761
KDN389000 RFR USD SOFR-3.60000 01-17-24-10Y LCH	EXPIRES 1/18/2034 SIZE 1 200,000	—	7,184
KPC312000 RFR USD SOFR-3.60000 08-28-24-10Y LCH	EXPIRES 8/29/2034 SIZE 1 100,000	—	1,652
KPC284000 RFR USD SOFR-3.61100 08-28-24-10Y LCH	EXPIRES 8/29/2034 SIZE 1 100,000	—	1,562
KOU814000 RFR USD SOFR-3.61300 08-22-24-10Y LCH	EXPIRES 8/23/2034 SIZE 1 100,000	—	825
KEA973000 RFR USD SOFR-3.62000 01-31-24-10Y LCH	EXPIRES 2/1/2034 SIZE 1 100,000	—	(3,442)
KPC301000 RFR USD SOFR-3.64300 08-28-24-10Y LCH	EXPIRES 8/29/2034 SIZE 1 100,000	—	1,395
KDE007000 RFR USD SOFR-3.64750 01-08-24-10Y LCH	EXPIRES 1/9/2034 SIZE 1 100,000	—	3,213
KFG701000 RFR USD SOFR-3.65000 03-05-24-10Y LCH	EXPIRES 3/6/2035 SIZE 1 100,000	—	(3,218)
KDT804000 RFR USD SOFR-3.655 01/24/24 10Y LCH	EXPIRES 1/25/2034 SIZE 1 100,000	—	(417)
KDT918000 RFR USD SOFR-3.66500 01-24-24-10Y LCH	EXPIRES 1/25/2034 SIZE 1 100,000	—	(335)
KNJ205000 RFR USD SOFR-3.66744 09-03-24-25Y* CME	EXPIRES 11/16/2049 SIZE 1 100,000	—	(4,430)
KDE012000 RFR USD SOFR-3.67000 01-08-24-10Y LCH	EXPIRES 1/9/2034 SIZE 1 100,000	—	3,035
KOF272000 RFR USD SOFR-3.67900 08/13/24 10Y LCH	EXPIRES 8/14/2034 SIZE 1 100,000	—	857
KDC292000 RFR USD SOFR-3.68400 01/03/24 10Y LCH	EXPIRES 1/4/2034 SIZE 1 100,000	—	(297)
KDT775000 RFR USD SOFR-3.68500 01/24/24-10Y LCH	EXPIRES 1/25/2034 SIZE 1 100,000	—	(463)
KFG693000 RFR USD SOFR-3.70000 03-05-24-10Y LCH	EXPIRES 3/6/2034 SIZE 1 100,000	—	(392)
KFG689000 RFR USD SOFR-3.71000 03-05-24-10Y LCH	EXPIRES 3/6/2034 SIZE 1 100,000	—	(309)
KNW680000 RFR USD SOFR-3.71500 08-07-24-10Y LCH	EXPIRES 8/8/2034 SIZE 1 100,000	—	523
KDT715000 RFR USD SOFR-3.7165* 03/01/24-9Y* LCH	EXPIRES 8/16/2033 SIZE 1 200,000	—	2,343
KEI972000 RFR USD SOFR-3.72500 02-07-24-10Y LCH	EXPIRES 2/8/2034 SIZE 1 100,000	—	(194)
KDP958000 RFR USD SOFR-3.73500 01-23-24-10Y LCH	EXPIRES 1/24/2034 SIZE 1 100,000	—	(311)

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
KDV602000 RFR USD SOFR-3.74267 03-01-24-9Y* LCH	EXPIRES 8/16/2033 SIZE 1 500,000	\$ —	\$ 4,697
KDP240000 RFR USD SOFR-3.74400 01/22/24 10Y LCH	EXPIRES 1/23/2034 SIZE 1 100,000	—	16
KEE587000 RFR USD SOFR-3.75000 06-20-24-5Y LCH	EXPIRES 6/21/2029 SIZE 1 400,000	—	8,226
KMB832000 RFR USD SOFR-3.75000 12-18-24-5Y LCH	EXPIRES 12/19/2029 SIZE 1 1,200,000	—	(10,615)
KMC317000 RFR USD SOFR-3.75000 12/18/24 10Y LCH	EXPIRES 12/19/2034 SIZE 1 180,000	—	9,697
KDS827000 RFR USD SOFR-3.7525* 03/01/24-9Y* LCH	EXPIRES 08/16/2033 SIZE 1 200,000	—	165
KEJ033000 RFR USD SOFR-3.783000 02-07-24-10Y LCH	EXPIRES 02/08/2034 SIZE 1 100,000	—	(185)
KSQ394000 RFR USD SOFR-3.79250 11-19-24-10Y LCH	EXPIRES 11/20/2034 SIZE 1 100,000	—	(1,271)
KNS161000 RFR USD SOFR-3.79500 08-06-24-10Y LCH	EXPIRES 08/07/2034 SIZE 1 100,000	—	376
KCX287000 RFR USD SOFR-3.81 01/02/24 10Y LCH	EXPIRES 01/03/2034 SIZE 1 100,000	—	(2,995)
KCS822000 RFR USD SOFR-3.842 12/26/23 10Y LCH	EXPIRES 12/27/2033 SIZE 1 100,000	—	(3,240)
KNR536000 RFR USD SOFR-3.85000 08-05-24-10Y LCH	EXPIRES 08/07/2034 SIZE 1 100,000	—	(5,272)
KCW845000 RFR USD SOFR-3.85400 12-29-23-10Y LCH	EXPIRES 12/30/2033 SIZE 1 200,000	—	(6,686)
KSQ346000 RFR USD SOFR-3.85500 11-19-24-10Y LCH	EXPIRES 11/20/2034 SIZE 1 100,000	—	(118)
KES582000 RFR USD SOFR-3.86000 02-21-24-10Y LCH	EXPIRES 02/22/2034 SIZE 1 200,000	—	(992)
KSN391000 RFR USD SOFR-3.86000 11-14-24-10Y LCH	EXPIRES 11/15/2034 SIZE 1 100,000	—	(550)
KTM333000 RFR USD SOFR-3.86500 11/20/24 10Y LCH	EXPIRES 11/21/2034 SIZE 1 100,000	—	(456)
KSN389000 RFR USD SOFR-3.86600 11-14-24-10Y LCH	EXPIRES 11/15/2034 SIZE 1 100,000	—	(410)
KMB040000 RFR USD SOFR-3.88000 07-10-24-10Y LCH	EXPIRES 07/11/2034 SIZE 1 200,000	—	(451)
KMD133000 RFR USD SOFR-3.88500 07/12/24 10Y LCH	EXPIRES 07/13/2034 SIZE 1 100,000	—	(76)
KEW196000 RFR USD SOFR-3.94000 02-22-24-SY LCH	EXPIRES 02/23/2029 SIZE 1 400,000	—	(370)
KCP729000 RFR USD SOFR-3.95000 12/19/23 10Y LCH	EXPIRES 12/20/2033 SIZE 1 100,000	—	(4,138)
KEY318000 RFR USD SOFR-3.97000 02/27/24 SY LCH	EXPIRES 02/28/2029 SIZE 1 100,000	—	47
KWT638000 RFR USD SOFR-4.01500 12-30-24-10Y LCH	EXPIRES 01/02/2035 SIZE 1 100,000	—	(714)
KCL434000 RFR USD SOFR-4.03000 12-15-23-10Y LCH	EXPIRES 12/16/2033 SIZE 1 200,000	—	(9,608)
KIK702000 RFR USD SOFR-4.07800 04-29-24-10Y LCH	EXPIRES 05/01/2034 SIZE 1 100,000	—	4,667
KHH366000 RFR USD SOFR-4.08000 04/17/24 10Y LCH	EXPIRES 04/18/2034 SIZE 1 100,000	—	239
KKO404000 RFR USD SOFR-4.08000 06/05/24 10Y LCH	EXPIRES 06/06/2034 SIZE 1 100,000	—	(6,057)
KHJ261000 RFR USD SOFR-4.08500 04/22/24 10Y LCH	EXPIRES 04/24/2034 SIZE 1 100,000	—	282
KHJ251000 RFR USD SOFR-4.15000 04/22/24 10Y LCH	EXPIRES 04/24/2034 SIZE 1 100,000	—	808
KJC748000 RFR USD SOFR-4.20000 05/06/24-10Y LCH	EXPIRES 05/08/2034 SIZE 1 100,000	—	5,672
KFW514000 US 10YR NOTE FUT (CBT)DEC24 TYZ4	EXPIRES 12/20/2024 SIZE 544 100,000	—	(2,463,381)
JYG295000 US 10YR NOTE FUT (CBT)JUN24 TYM4	EXPIRES 06/19/2024 SIZE 673 100,000	—	(1,031,694)
KCL134000 US 10YR NOTE FUT (CBT)SEP24 TYU4	EXPIRES 09/20/2024 SIZE 628 100,000	—	2,640,516
KFW509000 US 10YR ULTRA FUT DEC24 UXYZ4	EXPIRES 12/20/2024 SIZE 115 100,000	—	(621,131)
JYG266000 US 10YR ULTRA FUT JUN24 UXYM4	EXPIRES 06/19/2024 SIZE 115 100,000	—	(110,669)
KCL224000 US 10YR ULTRA FUT SEP24 UXYU4	EXPIRES 09/20/2024 SIZE 115 100,000	—	559,402
KGL452000 US 2YR NOTE (CBT) FUT DEC24 TUZ4	EXPIRES 01/02/2025 SIZE 111 200,000	—	299,758
JYP365000 US 2YR NOTE (CBT) FUT JUN24 TUM4	EXPIRES 07/01/2024 SIZE 111 200,000	—	184,098
JVF267000 US 2YR NOTE (CBT) FUT MAR24 TUH4	EXPIRES 04/01/2024 SIZE 149 200,000	—	(21,240)
KCW270000 US 2YR NOTE (CBT) FUT SEP24 TUU4	EXPIRES 10/01/2024 SIZE 111 200,000	—	(350,634)
KGO158000 US 5YR NOTE (CBT) FUT DEC24 FVZ4	EXPIRES 01/02/2025 SIZE 140 100,000	—	(399,862)
JYN775000 US 5YR NOTE (CBT) FUT JUN24 FVM4	EXPIRES 07/01/2024 SIZE 132 100,000	—	(141,430)
KCW817000 US 5YR NOTE (CBT) FUT SEP24 FVU4	EXPIRES 10/01/2024 SIZE 132 100,000	—	427,107
KFW522000 US LONG BOND(CBT) FUT DEC24 USZ4	EXPIRES 12/20/2024 SIZE 51 100,000	—	(438,431)
JYG271000 US LONG BOND(CBT) FUT JUN24 USM4	EXPIRES 06/19/2024 SIZE 52 100,000	—	(92,780)
KCL135000 US LONG BOND(CBT) FUT SEP24 USU4	EXPIRES 09/20/2024 SIZE 52 100,000	—	389,503
KFW529000 US ULTRA BOND CBT FUT DEC24 WNZ4	EXPIRES 12/20/2024 SIZE 43 100,000	—	(477,257)
JYG267000 US ULTRA BOND CBT FUT JUN24 WNM4	EXPIRES 06/19/2024 SIZE 35 100,000	—	(4,473)
KOV952000 ZCS BRL 11.3838 08/21/24 01/04/27 CME	EXPIRES 09/20/2024 SIZE 33 100,000	—	239,162
KPB748000 ZCS BRL 11.4292 08/23/24 01/04/27 CME	EXPIRES 01/05/2027 SIZE 1 5,800,000	—	352
KCL228000 US ULTRA BOND CBT FUT SEP24 WNU4	EXPIRES 01/05/2027 SIZE 1 2,300,000	—	(8)
KL6646000 ZCS BRL 11.5281 06/18/24-01/04/27 CME	EXPIRES 01/05/2027 SIZE 1 3,100,000	—	2,154
CCMBCIUS7 CASH COLLATERAL ISDA MBC USD (190,000)	190,000	(190,000)	190,000
CCBOSHUS6 CASH COLLATERAL LCH BOS USD (10,000)	10,000	(10,000)	10,000

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CCJPMIUS9 ISDA COLLATERAL (60,000)	60,000	\$ (60,000)	\$ 60,000
XXBOS5US3 VM CASH CCP LCH BOS USD (83,333)	83,333	(83,333)	83,333
KQE778000 EURO-BOBL FUTURE DEC24 OEZ4	120.25 CALL SCTY KFS089000EX 10/28/2024 1 100,000	240	(5)
KRC167000 EURO-BUND FUTURE DEC24 RXZ4	132. 00 PUT SCTY KFO440000EX 11/25/2024 1 100,000	626	(115)
KPT017000 EURO-BUND FUTURE DEC24 RXZ4	133. 00 PUT SCTY KFO440000EX 10/28/2024 1 100,000	529	(43)
KRC145000 EURO-BUND FUTURE DEC24 RXZ4	135. 00 CALL SCTY KFO440000EX 11/25/2024 1 100,000	692	—
KPT005000 EURO-BUND FUTURE DEC24 RXZ4	136 CALL SCTY KFO440000EX 10/28/2024 1 100,000	621	(11)
KJW794000 EURO-BUND FUTURE SEP24 RXU4	130 PUT SCTY KCI520000EX 06/24/2024 1 100,000	369	(11)
KMS898000 EURO-BUND FUTURE SEP24 RXU4	130.5 PUT SCTY KCI520000EX 08/26/2024 1 100,000	304	(11)
KJW793000 EURO-BUND FUTURE SEP24 RXU4	133 CALL SCTY KCI520000EX 06/24/2024 1 100,000	380	(43)
KMS897000 EURO-BUND FUTURE SEP24 RXU4	133.5 CALL SCTY KCI520000EX 08/26/2024 1 100,000	412	(850)
KQE774000 EUX APUT EUR-BOBL 10/24 118.	118.75 PUT SCTY KFS089000EX 10/28/2024 1 100,000	240	(5)
KDV996000 IRO EUR 10Y 2.90000 L 02/26/	2.9 PUT SCTY 999999EUREX 02/27/2024 100,000	341	—
KTW538000 IRO EUR 10Y C 2.09000 L 12/2	2.09 CALL SCTY KTW537000EX 12/30/2024 1 100,000	266	—
KQT308000 IRO EUR 10Y C 2.14000 L 11/0	2.14 CALL SCTY 999999EUREX 11/04/2024 100,000	265	—
KQW355000 IRO EUR 10Y C 2.21000 L 11/0	2.21 CALL SCTY 999999EUREX 11/05/2024 100,000	280	—
KRN060000 IRO EUR 10Y C 2.22000 L 11/1	2.22 CALL SCTY KRN338000EX 11/19/2024 100,000	295	—
KQB730000 IRO EUR 10Y C 2.26 L 10/16/2	2.26 CALL SCTY 999999EUREX 10/17/2024 100,000	272	—
KRL145000 IRO EUR 10Y C 2.26000 L 11/1	2.26 CALL SCTY KSI067000EX 11/18/2024 100,000	303	—
KDD979000 IRO EUR 10Y C 2.27000 L 02/0	2.27 CALL SCTY 999999EUREX 02/06/2024 100,000	419	—
KQK552000 IRO EUR 10Y C 2.29000 L 10/2	2.29 CALL SCTY KRT649000EX 10/25/2024 100,000	258	—
KOJ431000 IRO EUR 10Y C 2.31000 L 09/1	2.31 CALL SCTY 999999EUREX 09/16/2024 100,000	289	—
KDC939000 IRO EUR 10Y C 2.323 L 02/0	2.32 CALL SCTY 999999EUREX 2/5/2024 100,000	444	—
KPE456000 IRO EUR 10Y C 2.39 L 9/2	2.39 CALL SCTY KPM729000EX 9/30/2024 100,000	268	—
KDN458000 IRO EUR 10Y C 2.4 L 02/1	2.4 CALL SCTY 999999EUREX 2/13/2024 100,000	359	—
KDO026000 IRO EUR 10Y C 2.42 L 02/16/2	2.42 CALL SCTY 999999EUREX 2/20/2024 100,000	378	—
KDI363000 IRO EUR 10Y C 2.42 L 02/0	2.42 CALL SCTY 999999EUREX 2/12/2024 100,000	417	—
KEE224000 IRO EUR 10Y C 2.42 L 03/0	2.42 CALL SCTY 999999EUREX 3/4/2024 100,000	318	—
KDH747000 IRO EUR 10Y C 2.431 L 02/08/	2.43 CALL SCTY 999999EUREX 2/9/2024 100,000	411	—
KEC707000 IRO EUR 10Y C 2.45 L 02-2	2.45 CALL SCTY 999999EUREX 3/1/2024 100,000	310	—
KGY999000 IRO EUR 10Y C 2.481 L 05/0	2.48 CALL SCTY 999999EUREX 5/8/2024 100,000	309	—
KEK644000 IRO EUR 10Y C 2.49 L 03/0	2.49 CALL SCTY 999999EUREX 3/8/2024 100,000	315	—
KDP543000 IRO EUR 10Y C 2.517 L 02/19/	2.51 CALL SCTY 999999EUREX 2/20/2024 100,000	340	—
KESI00000 IRO EUR 10Y C 2.52 L 03/1	2.52 CALL SCTY 999999EUREX 3/18/2024 100,000	339	—
KDU420000 IRO EUR 10Y C 2.53 L 02/2	2.53 CALL SCTY 999999EUREX 2/26/2024 100,000	344	—
KLG301000 IRO EUR 10Y C 2.55 L 07/1	2.55 CALL SCTY 999999EUREX 7/19/2024 100,000	333	—
KGD446000 IRO EUR 10Y C 2.56 L 04/1	2.56 CALL SCTY 999999EUREX 4/19/2024 100,000	297	—

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KDW008000 IRO EUR 10Y C 2.57 L 02/0	2.57 CALL SCTY 999999EUREX 2/27/2024 100,000	\$ 341	\$ —
KLM855000 IRO EUR 10Y C 2.57 L 07/2	2.57 CALL SCTY 999999EUREX 7/26/2024 100,000	311	—
KNH898000 IRO EUR 10Y C 2.58 L 08/2	2.58 CALL SCTY KPM208000EX 8/28/2024 100,000	270	—
KEX869000 IRO EUR 10Y C 2.6 L 03/2	2.6 CALL SCTY 999999EUREX 3/25/2024 100,000	289	—
KFF950000 IRO EUR 10Y C 2.67 L 03/2	2.67 CALL SCTY 999999EUREX 4/1/2024 100,000	317	—
KLV250000 IRO EUR 10Y C 2.71 L 08/0	2.71 CALL SCTY 999999EUREX 8/5/2024 100,000	300	—
KGL609000 IRO EUR 10Y C 2.48000 L 04/2	2.48 CALL SCTY 999999EUREX 4/26/2024 100,000	285	—
KTW530000 IRO EUR 10Y P 2.38 L 12/2	2.38 PUT SCTY KTW528000EX 12/30/2024 100,000	266	—
KQT161000 IRO EUR 10Y P 2.41 L 11/0	2.41 PUT SCTY 999999EUREX 11/4/2024 100,000	265	—
KQB722000 IRO EUR 10Y P 2.49 L 10/1	2.49 PUT SCTY 999999EUREX 10/17/2024 100,000	272	—
KQW356000 IRO EUR 10Y P 2.49 L 11/0	2.49 PUT SCTY 999999EUREX 11/5/2024 100,000	280	—
KRN058000 IRO EUR 10Y P 2.52 L 11/18/2 11/18/2	2.52 PUT SCTY KRN341000EX 11/19/2024 100,000	295	—
KQK553000 IRO EUR 10Y P 2.53 L 10/2	2.53 PUT SCTY KRT652000EX 10/25/2024 100,000	258	—
KRL143000 IRO EUR 10Y P 2.56 L 11/1	2.56 PUT SCTY KSI064000EX 11/18/2024 100,000	303	—
KOJ511000 IRO EUR 10Y P 2.6 L 09/1	2.6 PUT SCTY 999999EUREX 9/16/2024 100,000	289	—
KPE475000 IRO EUR 10Y P 2.65 L 09/2	2.65 PUT SCTY KPM732000EX 9/30/2024 100,000	324	—
KDD977000 IRO EUR 10Y P 2.68 L 02/0	2.68 PUT SCTY 999999EUREX 2/6/2024 100,000	419	—
KEE230000 IRO EUR 10Y P 2.75 L 03/01/2	2.75 PUT SCTY 999999EUREX 3/4/2024 100,000	318	—
KDC908000 IRO EUR 10Y P 2.751 L 02/0	2.75 PUT SCTY 999999EUREX 2/5/2024 100,000	444	—
KEC693000 IRO EUR 10Y P 2.76 L 02/2	2.76 PUT SCTY 999999EUREX 3/1/2024 100,000	310	—
KDN456000 IRO EUR 10Y P 2.77 L 02/12/2	2.77 PUT SCTY 999999EUREX 2/13/2024 100,000	359	—
KGY958000 IRO EUR 10Y P 2.777 L 05/0	2.77 PUT SCTY 999999EUREX 5/8/2024 100,000	309	—
KDO025000 IRO EUR 10Y P 2.8 L 02/1	2.8 PUT SCTY 999999EUREX 2/20/2024 100,000	378	—
KES099000 IRO EUR 10Y P 2.8 L 03/1	2.8 PUT SCTY 999999EUREX 3/18/2024 100,000	339	—
KEK643000 IRO EUR 10Y P 2.81 L 03/0	2.81 PUT SCTY 999999EUREX 3/8/2024 100,000	315	—
KDI370000 IRO EUR 10Y P 2.82 L 02/0	2.82 PUT SCTY 999999EUREX 2/12/2024 100,000	417	—
KDH744000 IRO EUR 10Y P 2.839 L 02/0	2.83 PUT SCTY 999999EUREX 2/9/2024 100,000	411	—
KGD451000 IRO EUR 10Y P 2.85 L 04/1	2.85 PUT SCTY 999999EUREX 4/19/2024 100,000	297	—
KNH901000 IRO EUR 10Y P 2.85 L 08-2	2.85 PUT SCTY KPM211000EX 8/28/2024 100,000	270	—
KDP581000 IRO EUR 10Y P 2.87 L 02/19/2	2.87 PUT SCTY 999999EUREX 2/20/2024 100,000	340	—
KDU408000 IRO EUR 10Y P 2.87 L 02/2	2.87 PUT SCTY 999999EUREX 2/26/2024 100,000	344	—
KL303000 IRO EUR 10Y P 2.89 L 07/1	2.89 PUT SCTY 999999EUREX 7/19/2024 100,000	333	—
KLM857000 IRO EUR 10Y P 2.9 L 07/2	2.9 PUT SCTY 999999EUREX 7/26/2024 100,000	311	—
KEX868000 IRO EUR 10Y P 2.92 L 03/2	2.92 PUT SCTY 999999EUREX 3/25/2024 100,000	289	—
KFF944000 IRO EUR 10Y P 2.97 L 03/2	2.97 PUT SCTY 999999EUREX 4/1/2024 100,000	317	—
KLV287000 IRO EUR 10Y P 3.02 L 08/0	3.02 PUT SCTY 999999EUREX 8/5/2024 100,000	300	—
KGL604000 IRO EUR 10Y P 2.77 L 04/25/24	2.77 PUT SCTY 999999EUREX 4/26/2024 100,000	285	—
KPW007000 IRO EUR SY C 2.1 L 10/14/24	2.1 CALL SCTY KRT637000EX 10/15/2024 100,000	156	—
KPB349000 IRO EUR SY C 2.3 L 09/23	2.3 CALL SCTY 999999EUREX 9/24/2024 100,000	171	—
KPL548000 IRO EUR SY C 2.36 L 10/03	2.36 CALL SCTY 999999EUREX 10/4/2024 100,000	188	—
KEJ258000 IRO EUR SY C 2.45 L 03/05	2.45 CALL SCTY 999999EUREX 3/6/2024 100,000	172	—
KGO149000 IRO EUR SY C 2.48 L 04/29/24	2.48 CALL SCTY 999999EUREX 4/30/2024 100,000	146	—
KEP841000 IRO EUR SY C 2.54000 L 03/12	2.54 CALL SCTY 999999EUREX 3/13/2024 100,000	182	—
KGG850000 IRO EUR SY C 2.56 L 04/22/24	2.56 CALL SCTY 999999EUREX 4/23/2024 200,000	307	—
KEW397000 IRO EUR SY C 2.56 L 03/20	2.56 CALL SCTY 999999EUREX 3/21/2024 100,000	176	—

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KLD145000 IRO EUR SY C 2.61 L 07-15	2.61 CALL SCTY 999999EUREX 7/16/2024 100,000	\$ 179	\$ —
KLK623000 IRO EUR SY C 2.63 L 07/22	2.63 CALL SCTY 999999EUREX 7/23/2024 100,000	162	—
KKP244000 IRO EUR SY C 2.7 L 07-04	2.7 CALL SCTY 999999EUREX 7/5/2024 100,000	149	—
KMC250000 IRO EUR SY C 2.7 L 08/09	2.7 CALL SCTY 999999EUREX 8/12/2024 100,000	150	—
KKY690000 IRO EUR SY C 2.74 L 07/15	2.74 CALL SCTY 999999EUREX 7/16/2024 100,000	158	—
KJC742000 IRO EUR SY C 2.76 L 06/03	2.76 CALL SCTY 999999EUREX 6/4/2024 100,000	164	—
KKW695000 IRO EUR SY C 2.82 L 07/11	2.82 CALL SCTY 999999EUREX 7/12/2024 100,000	160	—
KPW003000 IRO EUR SY P 2.39 L 10-14	2.39 PUT SCTY KRT640000EX 10/15/2024 100,000	156	—
KPB358000 IRO EUR SY P 2.58 L 09/23	2.58 PUT SCTY 999999EUREX 9/24/2024 100,000	171	—
KPL568000 IRO EUR SY P 2.61 L 10/03	2.61 PUT SCTY 999999EUREX 10/4/2024 100,000	161	—
KGO148000 IRO EUR SY P 2.78 L 04/29	2.78 PUT SCTY 999999EUREX 4/30/2024 100,000	146	—
KEJ261000 IRO EUR SY P 2.8 L 03/05	2.8 PUT SCTY 999999EUREX 3/6/2024 100,000	172	—
KGG851000 IRO EUR SY P 2.86 L 04/22	2.86 PUT SCTY 999999EUREX 4/23/2024 200,000	307	—
KEP821000 IRO EUR SY P 2.89 L 03/12	2.89 PUT SCTY 999999EUREX 3/13/2024 100,000	182	—
KEW399000 IRO EUR SY P 2.9 L 03/20	2.9 PUT SCTY 999999EUREX 3/21/2024 100,000	176	—
KLD139000 IRO EUR SY P 2.94 L 07-15	2.94 PUT SCTY 999999EUREX 7/16/2024 100,000	179	—
KLK634000 IRO EUR SY P 2.94 L 07/22	2.94 PUT SCTY 999999EUREX 7/23/2024 100,000	162	—
KMC251000 IRO EUR SY P 2.95 L 08/09	2.95 PUT SCTY 999999EUREX 8/12/2024 100,000	150	—
KKP246000 IRO EUR SY P 3 L 07-04	3 PUT SCTY 999999EUREX 7/5/2024 100,000	149	—
KKY689000 IRO EUR SY P 3.04 L 07/15	3.04 PUT SCTY 999999EUREX 7/16/2024 100,000	158	—
KJC741000 IRO EUR SY P 3.07000 L 06-03	3.07 PUT SCTY 999999EUREX 6/4/2024 100,000	164	—
KKW691000 IRO EUR SY P 3.12000 L 07/11	3.12 PUT SCTY 999999EUREX 7/12/2024 100,000	160	—
KRS149000 IRO USD I0Y C 3.46 L 11/2	3.46 CALL SCTY 999999949EX 11/25/2024 100,000	464	—
KOV069000 ORO GBP I0Y C 3.45 L 09/2	3.45 CALL SCTY 000015909EX 9/23/2024 100,000	356	—
KPL549000 ORO GBP I0Y C 3.54 L 10/0	3.54 CALL SCTY 000015909EX 10/4/2024 100,000	343	—
KFF145000 ORO GBP I0Y C 3.7 L 03/2	3.7 CALL SCTY 000015909EX 4/1/2024 100,000	427	—
KKQ343000 ORO GBP I0Y C 3.7 L 07-0	3.7 CALL SCTY 000015909EX 7/8/2024 100,000	395	—
KKO569000 ORO GBP I0Y C 3.8 L 07/0	3.8 CALL SCTY 000015909EX 7/5/2024 100,000	405	—
KKQ365000 ORO GBP I0Y P 3.77 L 09/2	3.77 PUT SCTY 000015909EX 9/23/2024 100,000	395	—
KOV092000 ORO GBP I0Y P 3.77 L 09/2	3.77 PUT SCTY 000015909EX 9/23/2024 100,000	356	—
KPL566000 ORO GBP I0Y P 3.85 L 10/0	3.85 PUT SCTY 000015909EX 10/4/2024 100,000	343	—
KFF142000 ORO GBP I0Y P 4.1 L 03/2	4.1 PUT SCTY 000015909EX 4/1/2024 100,000	427	—
KKO597000 ORO GBP I0Y P 4.15 L 07/03/2	4.15 PUT SCTY 000015909EX 7/5/2024 100,000	405	—
KQB124000 ORO USD I0Y C 2.985 L 10/1	2.98 CALL SCTY 999999949EX 10/16/2024 100,000	340	—
KPW026000 ORO USD I0Y C 2.995 L 10/1	2.99 CALL SCTY 999999949EX 10/16/2024 100,000	335	—
KPW027000 ORO USD I0Y C 2.995 L 10/1	2.99 CALL SCTY 999999949EX 10/16/2024 100,000	335	—
KQT158000 ORO USD I0Y C 3.035 L 11/0	3.03 CALL SCTY 999999949EX 11/4/2024 100,000	360	—
KQI364000 ORO USD I0Y C 3.046 L 10/2	3.04 CALL SCTY 999999949EX 10/22/2024 100,000	280	—
KPS028000 ORO USD I0Y C 3.05 L 10/09/2	3.05 CALL SCTY 999999949EX 10/10/2024 100,000	364	—
KQE772000 ORO USD I0Y C 3.063 L 10/2	3.06 CALL SCTY 999999949EX 10/22/2024 100,000	298	—
KPM608000 ORO USD I0Y C 3.065 L 10/0	3.06 CALL SCTY 999999949EX 10/7/2024 100,000	393	—
KQR324000 ORO USD I0Y C 3.105 L 10/3	3.1 CALL SCTY 999999949EX 10/31/2024 100,000	333	—
KQQ613000 ORO USD I0Y C 3.115 L 10/2	3.11 CALL SCTY 999999949EX 10/29/2024 200,000	646	—
KQV349000 ORO USD I0Y C 3.115 L 11/0	3.11 CALL SCTY 999999949EX 11/5/2024 200,000	710	—
KQR314000 ORO USD I0Y C 3.12 L 10/3	3.12 CALL SCTY 999999949EX 10/31/2024 100,000	333	—

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
KQM978000 ORO USD 10Y C 3.135 L 10/2	3.13 CALL SCTY 999999949EX 10/29/2024 100,000	\$ 328	\$ —
KQW354000 ORO USD 10Y C 3.135 L 11/0	3.13 CALL SCTY 999999949EX 11/5/2024 300,000	1,020	—
KOV849000 ORO USD 10Y C 3.1375 L 09/2	3.13 CALL SCTY 999999949EX 9/24/2024 100,000	424	—
KQM980000 ORO USD 10Y C 3.145 L 10/2	3.14 CALL SCTY 999999949EX 10/29/2024 100,000	320	—
KOV091000 ORO USD 10Y C 3.147 L 09/2	3.14 CALL SCTY 999999949EX 9/23/2024 100,000	405	—
KPC630000 ORO USD 10Y C 3.151 L 09/2	3.15 CALL SCTY 999999949EX 9/27/2024 100,000	368	—
KPF247000 ORO USD 10Y C 3.16 L 09/3	3.16 CALL SCTY 999999949EX 10/1/2024 100,000	393	—
KOV089000 ORO USD 10Y C 3.17 L 09/2	3.17 CALL SCTY 999999949EX 9/23/2024 100,000	403	—
KPE473000 ORO USD 10Y C 3.195 L 09/2	3.19 CALL SCTY 999999949EX 9/30/2024 100,000	379	—
KOW786000 ORO USD 10Y C 3.198 L 09/2	3.19 CALL SCTY 999999949EX 9/24/2024 100,000	388	—
KOU404000 ORO USD 10Y C 3.205 L 09/1	3.2 CALL SCTY 999999949EX 9/20/2024 200,000	790	—
KOW789000 ORO USD 10Y C 3.205 L 09/2	3.2 CALL SCTY 999999949EX 9/24/2024 100,000	388	—
KOS337000 ORO USD 10Y C 3.231 L 09/1	3.23 CALL SCTY 999999949EX 9/17/2024 100,000	355	—
KOG802000 ORO USD 10Y C 3.24 L 09/1	3.24 CALL SCTY 999999949EX 9/13/2024 100,000	458	—
KOS327000 ORO USD 10Y C 3.248 L 09/1	3.24 CALL SCTY 999999949EX 9/17/2024 100,000	359	—
KEE226000 ORO USD 10Y C 3.25 L 03/0	3.25 CALL SCTY 999999949EX 3/4/2024 100,000	425	—
KDD412000 ORO USD 10Y C 3.275 L 02/0	3.27 CALL SCTY 999999949EX 2/6/2024 100,000	503	—
KOG823000 ORO USD 10Y C 3.2775 L 09/1	3.27 CALL SCTY 999999949EX 9/13/2024 100,000	440	—
KOG810000 ORO USD 10Y C 3.28 L 09/1	3.28 CALL SCTY 999999949EX 9/13/2024 100,000	433	—
KRL152000 ORO USD 10Y C 3.2925 L 11/1	3.29 CALL SCTY 999999949EX 11/18/2024 100,000	445	—
KEE225000 ORO USD 10Y C 3.3 L 03/01/24	3.3 CALL SCTY 999999949EX 3/4/2024 100,000	380	—
KEE218000 ORO USD 10Y C 3.31000 L 03/0	3.31 CALL SCTY 999999949EX 3/4/2024 100,000	373	—
KDD414000 ORO USD 10Y C 3.33300 L 02/0	3.33 CALL SCTY 999999949EX 2/6/2024 100,000	503	—
KDD981000 ORO USD 10Y C 3.35 L 02/0	3.35 CALL SCTY 999999949EX 2/6/2024 200,000	950	—
KRI534000 ORO USD 10Y C 3.355 L 11/0	3.35 CALL SCTY 999999949EX 11/11/2024 100,000	374	—
KRI537000 ORO USD 10Y C 3.355 L 11/1	3.35 CALL SCTY 999999949EX 11/18/2024 100,000	449	—
KRI532000 ORO USD 10Y C 3.36 L 11/12/2	3.36 CALL SCTY 999999949EX 11/13/2024 100,000	390	—
KRD869000 ORO USD 10Y C 3.366 L 11/1	3.36 CALL SCTY 999999949EX 11/13/2024 100,000	397	—
KDJ025000 ORO USD 10Y C 3.4 L 02/1	3.4 CALL SCTY 999999949EX 2/13/2024 200,000	800	—
KDO001000 ORO USD 10Y C 3.46 L 02/16/2	3.46 CALL SCTY 999999949EX 2/20/2024 100,000	450	—
KDO021000 ORO USD 10Y C 3.46 L 02/1	3.46 CALL SCTY 999999949EX 2/20/2024 100,000	445	—
KRS148000 ORO USD 10Y C 3.46 L 11/2	3.46 CALL SCTY 999999949EX 11/25/2024 100,000	464	—
KRW985000 ORO USD 10Y C 3.47 L 11-2	3.47 CALL SCTY 999999949EX 11/26/2024 100,000	451	—
KDV158000 ORO USD 10Y C 3.51 L 02/26/2	3.51 CALL SCTY 999999949EX 2/27/2024 100,000	391	—
KRS860000 ORO USD 10Y C 3.5125 L 11/2	3.51 CALL SCTY 999999949EX 11/26/2024 100,000	501	—
KSB663000 ORO USD 10Y C 3.542 L 11/2	3.54 CALL SCTY 999999949EX 12/2/2024 100,000	476	—
KEJ252000 ORO USD 10Y C 3.55 L 03-0	3.55 CALL SCTY 999999949EX 3/6/2024 100,000	324	—
KMK982000 ORO USD 10Y C 3.55 L 08/1	3.55 CALL SCTY 999999949EX 8/20/2024 100,000	360	—
KDV163000 ORO USD 10Y C 3.5525 L 02/2	3.55 CALL SCTY 999999949EX 2/27/2024 100,000	403	—
KMM140000 ORO USD 10Y C 3.558 L 08/1	3.55 CALL SCTY 999999949EX 8/20/2024 100,000	340	—
KNH899000 ORO USD 10Y C 3.565 L 08/2	3.56 CALL SCTY 999999949EX 8/27/2024 100,000	360	—
KME529000 ORO USD 10Y C 3.569 L 08/1	3.56 CALL SCTY 999999949EX 8/13/2024 100,000	330	—
KDS871000 ORO USD 10Y C 3.5800 L 02/20	3.58 CALL SCTY 999999949EX 2/21/2024 100,000	365	—
KLD179000 ORO USD 10Y C 3.586 L 07/1	3.58 CALL SCTY 999999949EX 7/16/2024 100,000	373	—
KMX015000 ORO USD 10Y C 3.599 L 08/2	3.59 CALL SCTY 999999949EX 8/27/2024 100,000	361	—
KEP332000 ORO USD 10Y C 3.6 L 03/1	3.6 CALL SCTY 999999949EX 3/12/2024 200000	743	—
KNC307000 ORO USD 10Y C 3.6 L 08/2	3.6 CALL SCTY 999999949EX 8/27/2024 100,000	409	—
KNC285000 ORO USD 10Y C 3.611 L 08/2	3.61 CALL SCTY 999999949EX 8/27/2024 100,000	404	—

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KMP741000 ORO USD 10Y C 3.613 L 08/2	3.61 CALL SCTY 999999949EX 8/21/2024 100,000	\$ 358	\$ —
KTW546000 ORO USD 10Y C 3.615 L 12/2	3.61 CALL SCTY KTW541000EX 12/28/2024 100,000	320	—
KLG306000 ORO USD 10Y C 3.628 L 07/1	3.62 CALL SCTY 999999949EX 7/19/2024 200000	760	—
KFF947000 ORO USD 10Y C 3.64 L 03/2	3.64 CALL SCTY 999999949EX 4/1/2024 200000	710	—
KMX146000 ORO USD 10Y C 3.643 L 08/2	3.64 CALL SCTY 999999949EX 8/27/2024 100,000	365	—
KLL698000 ORO USD 10Y C 3.648 L 07/2	3.64 CALL SCTY 999999949EX 7/25/2024 200000	725	—
KFC952000 ORO USD 10Y C 3.67 L 03/2	3.67 CALL SCTY 999999949EX 3/27/2024 100,000	373	—
KER191000 ORO USD 10Y C 3.6775 L 03/1	3.67 CALL SCTY 999999949EX 3/15/2024 100,000	410	—
KGL582000 ORO USD 10Y C 3.678 L 04/2	3.67 CALL SCTY 999999949EX 4/26/2024 100,000	286	—
KMC252000 ORO USD 10Y C 3.679 L 08/0	3.67 CALL SCTY 999999949EX 8/12/2024 100,000	368	—
KFX793000 ORO USD 10Y C 3.68 L 04/15/2	3.68 CALL SCTY 999999949EX 4/16/2024 100,000	341	—
KFX827000 ORO USD 10Y C 3.685 L 04/1	3.68 CALL SCTY 999999949EX 4/19/2024 100,000	395	—
KEX096000 ORO USD 10Y C 3.6875 L 03/2	3.68 CALL SCTY 999999949EX 3/22/2024 100,000	346	—
KTO035000 ORO USD 10Y C 3.6925 L 12/2	3.69 CALL SCTY 999999949EX 12/23/2024 100,000	378	—
KEQ605000 ORO USD 10Y C 3.7 L 03/1	3.7 CALL SCTY 999999949EX 3/14/2024 100,000	380	—
KEX107000 ORO USD 10Y C 3.7 L 03/2	3.7 CALL SCTY 999999949EX 3/22/2024 100,000	350	—
KFF148000 ORO USD 10Y C 3.7 L 03/2	3.7 CALL SCTY 999999949EX 4/1/2024 100,000	366	—
KEX134000 ORO USD 10Y C 3.71 L 03/2	3.71 CALL SCTY 999999949EX 3/22/2024 100,000	355	—
KTS554000 ORO USD 10Y C 3.71 L 12-2	3.71 CALL SCTY 999999949EX 12/24/2024 100,000	348	—
KLW185000 ORO USD 10Y C 3.715 L 08/0	3.71 CALL SCTY 999999949EX 8/6/2024 100,000	398	—
KEX870000 ORO USD 10Y C 3.725 L 03/2	3.72 CALL SCTY 999999949EX 3/25/2024 100,000	350	—
KER192000 ORO USD 10Y C 3.735 L 03/1	3.73 CALL SCTY 999999949EX 3/15/2024 100,000	425	—
KER193000 ORO USD 10Y C 3.735000 L 03/	3.73 CALL SCTY 999999949EX 3/15/2024 100,000	420	—
KGD452000 ORO USD 10Y C 3.75 L 04/1	3.75 CALL SCTY 999999949EX 4/19/2024 100,000	349	—
KLV297000 ORO USD 10Y C 3.795 L 08/0	3.79 CALL SCTY 999999949EX 8/5/2024 100,000	395	—
KGU229000 ORO USD 10Y C 3.8 L 05-0	3.8 CALL SCTY 999999949EX 5/3/2024 100,000	325	—
KGY954000 ORO USD 10Y C 3.8 L 05-0	3.8 CALL SCTY 999999949EX 5/7/2024 200,000	590	—
KKP243000 ORO USD 10Y C 3.8 L 07-0	3.8 CALL SCTY 999999949EX 7/8/2024 100,000	390	—
KHA518000 ORO USD 10Y C 3.822 L 05/0	3.82 CALL SCTY 999999949EX 5/9/2024 100,000	328	—
KKO641000 ORO USD 10Y C 3.8435 L 07-0	3.84 CALL SCTY 999999949EX 7/5/2024 200,000	670	—
KLU529000 ORO USD 10Y C 3.85 L 08/0	3.85 CALL SCTY 999999949EX 8/2/2024 100,000	385	—
KKW690000 ORO USD 10Y C 3.88 L 07/0	3.88 CALL SCTY 999999949EX 7/9/2024 200,000	610	—
KKV831000 ORO USD 10Y C 3.885 L 07-1	3.88 CALL SCTY 999999949EX 7/11/2024 100,000	340	—
KHD113000 ORO USD 10Y C 3.96 L 05/1	3.96 CALL SCTY 999999949EX 5/14/2024 100,000	360	—
KJB722000 ORO USD 10Y C 4.08 L 06/0	4.08 CALL SCTY 999999949EX 6/4/2024 100,000	404	—
KPT006000 ORO USD 10Y C2.97500 L 10/10	2.97 CALL SCTY 999999949EX 10/11/2024 100,000	356	—
KQL653000 ORO USD 10Y C3.13100 L 10/25	3.13 CALL SCTY 999999949EX 10/28/2024 100,000	313	—
KRN053000 ORO USD 10Y C3.36500 L 11/18	3.36 CALL SCTY 999999949EX 11/19/2024 100,000	414	—
KLN956000 ORO USD 10Y C3.71000 L 07/26	3.71 CALL SCTY 999999949EX 7/29/2024 100,000	379	—
KPT007000 ORO USD 10Y P 3.375 L 10/1	3.37 PUT SCTY 999999949EX 10/11/2024 100,000	356	—
KQB123000 ORO USD 10Y P 3.385 L 10/1	3.38 PUT SCTY 999999949EX 10/16/2024 100,000	340	—
KPW033000 ORO USD 10Y P 3.395 L 10/1	3.39 PUT SCTY 999999949EX 10/16/2024 100,000	335	—
KPW038000 ORO USD 10Y P 3.395 L 10/1	3.39 PUT SCTY 999999949EX 10/16/2024 100,000	335	—
KQT160000 ORO USD 10Y P 3.435 L 11/0	3.43 PUT SCTY 999999949EX 11/4/2024 100,000	360	—
KQI371000 ORO USD 10Y P 3.446 L 10/21/	3.44 PUT SCTY 999999949EX 10/22/2024 100,000	280	—
KPS029000 ORO USD 10Y P 3.45 L 10/0	3.45 PUT SCTY 999999949EX 10/10/2024 100,000	364	—
KQR310000 ORO USD 10Y P 3.455 L 10/3	3.45 PUT SCTY 999999949EX 10/31/2024 100,000	333	—
KQE773000 ORO USD 10Y P 3.463 L 10/2	3.46 PUT SCTY 999999949EX 10/22/2024 100,000	298	—
KQQ609000 ORO USD 10Y P 3.465 L 10/2	3.46 PUT SCTY 999999949EX 10/29/2024 200,000	646	—
KQR311000 ORO USD 10Y P 3.47 L 10/3	3.47 PUT SCTY 999999949EX 10/31/2024 100,000	333	—
KQL654000 ORO USD 10Y P 3.481 L 10/2	3.48 PUT SCTY 999999949EX 10/28/2024 100,000	313	—

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KQM979000 ORO USD 10Y P 3.485 L 10/2	3.48 PUT SCTY 999999949EX 10/29/2024 100,000	\$ 328	\$ —
KQM976000 ORO USD 10Y P 3.495 L 10-2	3.49 PUT SCTY 999999949EX 10/29/2024 100,000	320	—
KPM610000 ORO USD 10Y P 3.515 L 10-0	3.51 PUT SCTY 999999949EX 10/7/2024 100,000	393	—
KQV353000 ORO USD 10Y P 3.515 L 11/0	3.51 PUT SCTY 999999949EX 11/5/2024 200,000	710	—
KQW357000 ORO USD 10Y P 3.535 L 11/0	3.53 PUT SCTY 999999949EX 11/5/2024 300,000	1,020	—
KOV851000 ORO USD 10Y P 3.5375 L 09/2	3.53 PUT SCTY 999999949EX 9/23/2024 100,000	424	—
KOV116000 ORO USD 10Y P 3.547 L 09/2	3.54 PUT SCTY 999999949EX 9/23/2024 100,000	405	—
KPC618000 ORO USD 10Y P 3.551 L 09/2	3.55 PUT SCTY 999999949EX 9/27/2024 100,000	368	—
KPF246000 ORO USD 10Y P 3.56 L 09/3	3.56 PUT SCTY 999999949EX 10/1/2024 100,000	393	—
KOV099000 ORO USD 10Y P 3.57 L 9/20/24	3.57 PUT SCTY 999999949EX 9/23/2024 100,000	403	—
KPE486000 ORO USD 10Y P 3.595 L 09/2	3.59 PUT SCTY 999999949EX 9/30/2024 100,000	379	—
KOW788000 ORO USD 10Y P 3.598 L 09/2	3.59 PUT SCTY 999999949EX 9/24/2024 100,000	388	—
KOU405000 ORO USD 10Y P 3.605 L 09/1	3.6 PUT SCTY 999999949EX 9/20/2024 200,000	790	—
KOW791000 ORO USD 10Y P 3.605 L 09/2	3.6 PUT SCTY 999999949EX 9/24/2024 100,000	388	—
KOS524000 ORO USD 10Y P 3.631 L 09/1	3.63 PUT SCTY 999999949EX 9/17/2024 100,000	355	—
KOG829000 ORO USD 10Y P 3.64 L 09/1	3.64 PUT SCTY 999999949EX 9/13/2024 100,000	458	—
KOS523000 ORO USD 10Y P 3.648 L 09/1	3.64 PUT SCTY 999999949EX 9/17/2024 100,000	359	—
KEE222000 ORO USD 10Y P 3.65 L 03-0	3.65 PUT SCTY 999999949EX 3/4/2024 100,000	425	—
KOG820000 ORO USD 10Y P 3.6775 L 09/1	3.67 PUT SCTY 999999949EX 9/13/2024 100,000	440	—
KOG816000 ORO USD 10Y P 3.68 L 09/12/2	3.68 PUT SCTY 999999949EX 9/13/2024 100,000	433	—
KEE220000 ORO USD 10Y P 3.7 L 03/0	3.7 PUT SCTY 999999949EX 3/4/2024 100,000	380	—
KEE223000 ORO USD 10Y P 3.71 L 03/0	3.71 PUT SCTY 999999949EX 3/4/2024 100,000	373	—
KDD411000 ORO USD 10Y P 3.725 L 02/0	3.72 PUT SCTY 999999949EX 2/6/2024 100,000	503	—
KDD413000 ORO USD 10Y P 3.783 L 02/0	3.78 PUT SCTY 999999949EX 2/6/2024 100,000	503	—
KRL153000 ORO USD 10Y P 3.7925 L 11/1	3.79 PUT SCTY 999999949EX 11/18/2024 100,000	445	—
KDD980000 ORO USD 10Y P 3.8 L 02/0	3.8 PUT SCTY 999999949EX 2/6/2024 200,000	950	(66)
KDJ023000 ORO USD 10Y P 3.85 L 02/1	3.85 PUT SCTY 999999949EX 2/13/2024 200,000	800	—
KRI539000 ORO USD 10Y P 3.855 L 11/08/	3.85 PUT SCTY 999999949EX 11/11/2024 100,000	374	—
KRI541000 ORO USD 10Y P 3.855 L 11/1	3.85 PUT SCTY 999999949EX 11/18/2024 100,000	449	—
KRI536000 ORO USD 10Y P 3.86 L 11/12/2	3.86 PUT SCTY 999999949EX 11/13/2024 100,000	390	—
KDO022000 ORO USD 10Y P 3.86 L 02/1	3.86 PUT SCTY 999999949EX 2/20/2024 100,000	445	—
KDO023000 ORO USD 10Y P 3.86 L 02/1	3.86 PUT SCTY 999999949EX 2/20/2024 100,000	450	—
KRN056000 ORO USD 10Y P 3.865 L 11/1	3.86 PUT SCTY 999999949EX 11/19/2024 100,000	414	—
KRD868000 ORO USD 10Y P 3.866 L 11/1	3.86 PUT SCTY 999999949EX 11/13/2024 100,000	397	—
KMK979000 ORO USD 10Y P 3.9 L 08/1	3.9 PUT SCTY 999999949EX 8/20/2024 100,000	360	—
KMM142000 ORO USD 10Y P 3.908 L 08/1	3.9 PUT SCTY 999999949EX 8/20/2024 100,000	340	—
KDV153000 ORO USD 10Y P 3.91 L 02/2	3.91 PUT SCTY 999999949EX 2/27/2024 100,000	391	—
KNH890000 ORO USD 10Y P 3.915 L 08/2	3.91 PUT SCTY 999999949EX 8/27/2024 100,000	360	—
KME531000 ORO USD 10Y P 3.919 L 08/1	3.91 PUT SCTY 999999949EX 8/13/2024 100,000	330	—
KMX044000 ORO USD 10Y P 3.949 L 08/2	3.94 PUT SCTY 999999949EX 8/27/2024 100,000	361	—
KNC284000 ORO USD 10Y P 3.95 L 08/2	3.95 PUT SCTY 999999949EX 8/27/2024 100,000	409	—
KDV162000 ORO USD 10Y P 3.9525 L 02/2	3.95 PUT SCTY 999999949EX 2/27/2024 100,000	403	—
KRS147000 ORO USD 10Y P 3.96 L 11/22/2	3.96 PUT SCTY 999999949EX 11/25/2024 100,000	464	—
KRS146000 ORO USD 10Y P 3.96 L 11-2	3.96 PUT SCTY 999999949EX 11/25/2024 100,000	464	—
KNC248000 ORO USD 10Y P 3.961 L 8/26/2	3.96 PUT SCTY 999999949EX 8/27/2024 100,000	404	—
KMP731000 ORO USD 10Y P 3.963 L 08/2	3.96 PUT SCTY 999999949EX 8/21/2024 100,000	358	—
KRW982000 ORO USD 10Y P 3.97 L 11/2	3.97 PUT SCTY 999999949EX 11/26/2024 100,000	451	—
KL302000 ORO USD 10Y P 3.978 L 07/1	3.97 PUT SCTY 999999949EX 7/19/2024 200,000	760	—
KLD166000 ORO USD 10Y P 3.986 L 07/1	3.98 PUT SCTY 999999949EX 7/16/2024 100,000	373	—
KMX247000 ORO USD 10Y P 3.993 L 08/2	3.99 PUT SCTY 999999949EX 8/27/2024 100,000	365	—
KLL512000 ORO USD 10Y P 3.998 L 07-2	3.99 PUT SCTY 999999949EX 7/25/2024 200,000	725	—
KEJ253000 ORO USD 10Y P 4 L 03/0	4 PUT SCTY 999999949EX 3/6/2024 100,000	324	—
KEP314000 ORO USD 10Y P 4 L 03/1	4 PUT SCTY 999999949EX 3/12/2024 200,000	743	—
KRS861000 ORO USD 10Y P 4.0125 L 11/25	4.01 PUT SCTY 999999949EX 11/26/2024 100,000	501	—

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KTW548000 ORO USD 10Y P 4.015 L 12/2	4.01 PUT SCTY KTW544000EX 12/27/2024 100,000	\$ 320	\$ —
KMC282000 ORO USD 10Y P 4.029 L 08/0	4.02 PUT SCTY 999999949EX 8/12/2024 100,000	368	—
KDS866000 ORO USD 10Y P 4.03 L 02/2	4.03 PUT SCTY 999999949EX 2/21/2024 100,000	365	—
KFF949000 ORO USD 10Y P 4.04 L 03/2	4.04 PUT SCTY 999999949EX 4/1/2024 200,000	710	—
KSB655000 ORO USD 10Y P 4.042 L 11/2	4.04 PUT SCTY 999999949EX 12/2/2024 100,000	476	—
KLN952000 ORO USD 10Y P 4.06 L 7/26	4.06 PUT SCTY 999999949EX 7/29/2024 100,000	379	—
KFC953000 ORO USD 10Y P 4.07 L 03/2	4.07 PUT SCTY 999999949EX 3/27/2024 100,000	373	—
KER165000 ORO USD 10Y P 4.0775 L 03/1	4.07 PUT SCTY 999999949EX 3/15/2024 100,000	410	—
KGL618000 ORO USD 10Y P 4.078 L 04/2	4.07 PUT SCTY 999999949EX 4/26/2024 100,000	286	—
KFX743000 ORO USD 10Y P 4.08 L 04/15/2	4.08 PUT SCTY 999999949EX 4/16/2024 100,000	341	—
KFX738000 ORO USD 10Y P 4.085 L 04/1	4.08 PUT SCTY 999999949EX 4/19/2024 100,000	395	—
KTO036000 ORO USD 10Y P 4.0925 L 12/2	4.09 PUT SCTY 999999949EX 12/23/2024 100,000	378	—
KEQ606000 ORO USD 10Y P 4.1 L 03-1	4.1 PUT SCTY 999999949EX 3/14/2024 100,000	380	—
KFF144000 ORO USD 10Y P 4.1 L 03-2	4.1 PUT SCTY 999999949EX 4/1/2024 100,000	366	—
KTS547000 ORO USD 10Y P 4.11 L 12/2	4.11 PUT SCTY 999999949EX 12/24/2024 100,000	348	—
KLW183000 ORO USD 10Y P 4.115 L 08/0	4.11 PUT SCTY 999999949EX 8/6/2024 100,000	398	—
KER189000 ORO USD 10Y P 4.135 L 03/1	4.13 PUT SCTY 999999949EX 3/15/2024 100,000	425	—
KER190000 ORO USD 10Y P 4.135 L 03/1	4.13 PUT SCTY 999999949EX 3/15/2024 100,000	420	—
KEX089000 ORO USD 10Y P 4.1375 L 03/2	4.13 PUT SCTY 999999949EX 3/22/2024 100,000	346	—
KEX099000 ORO USD 10Y P 4.15 L 03/2	4.15 PUT SCTY 999999949EX 3/22/2024 100,000	350	—
KGD457000 ORO USD 10Y P 4.15 L 04/1	4.15 PUT SCTY 999999949EX 4/19/2024 100,000	349	—
KKP239000 ORO USD 10Y P 4.15 L 07/0	4.15 PUT SCTY 999999949EX 7/8/2024 100,000	390	—
KEX109000 ORO USD 10Y P 4.16 L 03/2	4.16 PUT SCTY 999999949EX 3/22/2024 100,000	355	—
KEX875000 ORO USD 10Y P 4.175 L 03/2	4.17 PUT SCTY 999999949EX 3/25/2024 100,000	350	—
KKO619000 ORO USD 10Y P 4.1935 L 07-0	4.19 PUT SCTY 999999949EX 7/5/2024 200,000	670	—
KLV302000 ORO USD 10Y P 4.195 L 08/0	4.19 PUT SCTY 999999949EX 8/5/2024 100,000	395	—
KGU249000 ORO USD 10Y P 4.2 L 05/02/24	4.2 PUT SCTY 999999949EX 5/3/2024 100,000	325	—
KGY948000 ORO USD 10Y P 4.2 L 05/0	4.2 PUT SCTY 999999949EX 5/7/2024 200,000	590	—
KHA524000 ORO USD 10Y P 4.222 L 05-0	4.22 PUT SCTY 999999949EX 5/9/2024 100,000	328	—
KKW689000 ORO USD 10Y P 4.23 L 07-0	4.23 PUT SCTY 999999949EX 7/9/2024 200,000	610	—
KKV833000 ORO USD 10Y P 4.23500 L 07/1	4.23 PUT SCTY 999999949EX 7/11/2024 100,000	340	—
KLU526000 ORO USD 10Y P 4.25000 L 08/0	4.25 PUT SCTY 999999949EX 8/2/2024 100,000	385	—
KHD114000 ORO USD 10Y P 4.41000 L 05-1	4.41 PUT SCTY 999999949EX 5/14/2024 100,000	360	—
KJB737000 ORO USD 10Y P 4.48000 L 06/0	4.48 PUT SCTY 999999949EX 6/4/2024 100,000	404	—
KEE228000 ORO USD 30Y C 3.25500 L 03/0	3.25 CALL SCTY 999999949EX 3/4/2024 100,000	858	—
KEE229000 ORO USD 30Y P 3.55500 L 03/0	3.55 PUT SCTY 999999949EX 3/4/2024 100,000	858	—
KDP574000 ORO USD SY C 3.49 L 02/20	3.49 CALL SCTY 999999949EX 2/21/2024 400,000	960	—
KDU415000 ORO USD SY C 3.52 L 02/23	3.52 CALL SCTY 999999949EX 2/26/2024 100,000	235	—
KEV875000 ORO USD SY C 3.8 L 03-18	3.8 CALL SCTY 999999949EX 3/19/2024 200,000	530	—
KKQ367000 ORO USD SY C 3.85 L 07-05	3.85 CALL SCTY 999999949EX 7/8/2024 300,000	735	—
KDP552000 ORO USD SY P 3.94 L 02/20	3.94 PUT SCTY 999999949EX 2/21/2024 400,000	960	—
KDU418000 ORO USD SY P 3.97 L 02/23	3.97 PUT SCTY 999999949EX 2/26/2024 100,000	235	—
KFF125000 ORO USD SY P 4.244 L 02/27	4.24 PUT SCTY 999999949EX 2/28/2025 800,000	9,200	(1,760)
KKQ341000 ORO USD SY P 4.25 L 07/05	4.25 PUT SCTY 999999949EX 7/8/2024 300,000	735	—
KLL496000 ORO USD SY P 4.4 L 06/24	4.4 PUT SCTY 999999949EX 6/25/2025 1,400,000	10,920	(2,450)
KKH122000 ORO USD SY P 4.75 L 05/29	4.75 PUT SCTY 999999949EX 5/30/2025 1,500,000	13,313	(2,385)
KEV888000 ORO USD SY P4.25000 L 03/18/	4.25 PUT SCTY 999999949EX 03/19/2024 200,000	530	—
KMQ682000 OTC ECAL FN 4.0% 10-54@ 94	94.12 CALL SCTY 999999949EX 10/09/2024 100,000	477	—
KPE453000 OTC ECAL FN 4.5% 10/54@ 98	98.64 CALL SCTY 999999949EX 10/09/2024 100,000	344	—
KRY571000 OTC ECAL FN 5.0% 12-54 98 31	98.96 CALL SCTY 999999949EX 12/06/2024 100,000	219	—
KDH746000 OTC ECAL FN 5.0% 2-54@ 98 2	98.86 CALL SCTY 999999949EX 02/07/2024 100,000	438	—

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
KFN879000 OTC ECAL FN 5.0% 4-54@ 98 2	98.76 CALL SCTY 999999949EX 04/05/2024 200,000	\$ 375	\$ (35)
KGY964000 OTC ECAL FN 5.0% 5-54@ 98 2	98.62 CALL SCTY 999999949EX 05/07/2024 200,000	250	(16)
KGD445000 OTC ECAL FN 5.0% 5/54@ 97 2	97.65 CALL SCTY 999999949EX 05/07/2024 200,000	688	(16)
KGK424000 OTC ECAL FN 5.0% 6-54@ 99 0	99.19 CALL SCTY 999999949EX 06/07/2024 200,000	617	(16)
KMQ671000 OTC EPUT FN 4.0% 10/54@ 91	91.12 PUT SCTY 999999949EX 10/09/2024 100,000	563	—
KRY572000 OTC EPUT FN 5.0% 12-54@ 94	94.96 PUT SCTY 999999949EX 12/06/2024 100,000	285	—
KFN877000 OTC EPUT FN 5.0% 4-54@ 96 2	96.76 PUT SCTY 999999949EX 04/05/2024 200,000	547	(94)
KHA080000 OTC EPUT FN 5.0% 5-54@ 95 2	95.62 PUT SCTY 999999949EX 05/07/2024 200,000	375	—
KGD449000 OTC EPUT FN 5.0% 5-54@ 95 2	95.65 PUT SCTY 999999949EX 05/07/2024 200,000	953	—
KGK403000 OTC EPUT FN 5.0% 6-54@ 96 0	96.19 PUT SCTY 999999949EX 06/07/2024 200,000	969	—
KOK562000 US 10YR NOTE FUT (CBT)DEC24	112 PUT SCTY KFW514000EX 10/28/2024 100,000	529	(1)
KPE480000 US 10YR NOTE FUT (CBT)DEC24	112.75 PUT SCTY KFW514000EX 09/23/2024 1 100,000	296	—
KON955000 US 10YR NOTE FUT (CBT)DEC24	115.5 CALL SCTY KFW514000EX 09/23/2024 1 100,000	296	—
KOK557000 US 10YR NOTE FUT (CBT)DEC24	117 CALL SCTY KFW514000EX 10/28/2024 1 100,000	496	—
KEC654000 US 10YR NOTE FUT (CBT)JUN24	110.5 PUT SCTY JYG295000EX 03/25/2024 7 100,000	3,497	(1)
KEK623000 US 10YR NOTE FUT (CBT)JUN24	113.5 CALL SCTY JYG295000EX 03/25/2024 4 100,000	1,729	—
KEC647000 US 10YR NOTE FUT (CBT)JUN24	114 CALL SCTY JYG295000EX 03/25/2024 3 100,000	1,428	—
KDP547000 US 10YR NOTE FUT (CBT)MAR24	110 PUT SCTY JUU945000EX 02/26/2024 1 100,000	405	(1)
KDP544000 US 10YR NOTE FUT (CBT)MAR24	113 CALL SCTY JUU945000EX 02/26/2024 1 100,000	327	—
KMB237000 US 10YR NOTE FUT (CBT)SEP24	109 PUT SCTY KCL134000EX 08/26/2024 3 100,000	1,106	—
KKV207000 US 10YR NOTE FUT (CBT)SEP24	109.25 PUT SCTY KCL134000EX 06/24/2024 2 100,000	439	—
KME532000 US 10YR NOTE FUT (CBT)SEP24	110 PUT SCTY KCL134000EX 08/26/2024 2 100,000	707	—
KKV131000 US 10YR NOTE FUT (CBT)SEP24	111.25 CALL SCTY KCL134000EX 06/24/2024 2 100,000	560	—
KLP689000 US 10YR NOTE FUT (CBT)SEP24	112 CALL SCTY KCL134000EX 08/26/2024 2 100,000	685	(1)
KMB247000 US 10YR NOTE FUT (CBT)SEP24	112.5 CALL SCTY KCL134000EX 08/26/2024 3 100,000	918	(2)
KDT624000 US 5YR NOTE (CBT) FUT MAR24	107 PUT SCTY JVF493000EX 02/26/2024 1 100,000	257	(1)
KDT628000 US 5YR NOTE (CBT) FUT MAR24	109 CALL SCTY JVF493000EX 02/26/2024 1 100,000	218	—
KKP247000 US 5YR NOTE (CBT) FUT SEP24	105.75 PUT SCTY KCW817000EX 06/24/2024 3 100,000	535	—
KKP245000 US 5YR NOTE (CBT) FUT SEP24	107.25 CALL SCTY KCW817000EX 06/24/2024 3 100,000	582	—
KDS893000 US LONG BOND(CBT) FUT MAR24	117 PUT SCTY JUU946000EX 02/26/2024 1 100,000	796	—
KDS872000 US LONG BOND(CBT) FUT MAR24	123 CALL SCTY JUU946000EX 02/26/2024 1 100,000	639	—
KKN288000 US LONG BOND(CBT) FUT SEP24	114 PUT SCTY KCL135000EX 06/24/2024 1 100,000	390	—

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
KKN290000 US LONG BOND(CBT) FUT SEP24	118.5 CALL SCTY KCL135000EX 06/24/2024 1 100,000	\$ 405	\$ (1)
CCMBCIUS7 CASH COLLATERAL ISDA MBC USD	140,000	140,000	(140,000)
CCJPMIUS9 ISDA COLLATERAL	60,000	60,000	(60,000)
XXMSC5US9 MS -PAY VARIATION MARGINS USD	6,411.9	6,412	(6,412)
XXMSC3US4 MS-PAY VARIATION MARGINS USD	1,333.99	1,334	(1,334)
KNQ133000 UMBS 30YR 2% 01/01/2055 #TBA	MONTHLY 2.000% 01/01/2055 1,650,000	1,324,834	(1,301,115)
JYU182000 UMBS 30YR 2% 03/01/2054 #TBA	MONTHLY 2.000% 03/01/2054 1,650,000	1,338,981	(1,283,068)
KAW552000 UMBS 30YR 2% 04/01/2054 #TBA	MONTHLY 2.000% 04/01/2054 1,650,000	1,284,809	(1,291,576)
KBX795000 UMBS 30YR 2% 05/01/2054 #TBA	MONTHLY 2.000% 05/01/2054 1,650,000	1,293,768	(1,250,616)
KDC156000 UMBS 30YR 0.02 6/1/2054 #TBA	MONTHLY 2.000% 06/01/2054 1,650,000	1,251,938	(1,279,975)
KEE121000 UMBS 30YR 0.02 7/1/2054 #TBA	MONTHLY 2.000% 07/01/2054 1,650,000	1,281,328	(1,298,054)
KFP007000 UMBS 30YR 0.02 8/1/2054 #TBA	MONTHLY 2.000% 08/01/2054 1,650,000	1,299,311	(1,312,491)
KGT107000 UMBS 30YR 0.02 9/1/2054 #TBA	MONTHLY 2.000% 09/01/2054 3,300,000	2,677,898	(2,727,882)
KJB344000 UMBS 30YR 0.02 10/1/2054 #TBA	MONTHLY 2.000% 10/01/2054 1,650,000	1,365,955	(1,383,357)
KKN126000 UMBS 30YR 0.02 11/1/2054 #TBA	MONTHLY 2.000% 11/01/2054 1,650,000	1,385,227	(1,339,658)
KLU044000 UMBS 30YR 0.02 12/1/2054 #TBA	MONTHLY 2.000% 12/01/2054 1,650,000	1,340,625	(1,323,223)
KJB348000 UMBS 30YR 0.04 10/1/2054 #TBA	MONTHLY 4.000% 10/01/2054 100,000	94,125	(94,652)
KLU050000 UMBS 30YR 5% 12/01/2054 #TBA	MONTHLY 5.000% 12/01/2054 300,000	292,781	(292,945)
XXMSC4US2 VM CASH CCP CME MSC USD	2,693.14	2,693	(2,693)
XXBOS5US3 VM CASH CCP LCH BOS USD	40.84	41	(41)
		<u>\$ 15,342,911</u>	<u>\$ (16,577,176)</u>

This schedule was prepared using unaudited financial data certified by the Trustee as complete and accurate in accordance with Section 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

Mattel Cash Balance Plan

Employer Identification Number: 95-1567322 Plan Number: 013

Schedule H, Line 4j – Schedule of Reportable Transactions⁽¹⁾

Year Ended December 31, 2024

(a) Identity of Party Involved	(b) Description of Asset (Include Interest Rate and Maturity in Case of Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain (Loss)
<i>Single Transactions:</i>								
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	18,500,000	—	—	—	18,500,000	18,500,000	—
<i>Series of Transactions:</i>								
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	32,561,995	—	—	—	32,561,995	32,561,995	—
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	—	26,418,785	—	—	23,222,113	26,418,785	3,196,672
<i>Transactions With Same Party:</i>								
BLACKROCK ADVANTAGE EMERGING MKTS K	Mutual Fund	—	2,392,533	—	—	2,392,533	2,500,000	107,467
BLACKROCK ADVANTAGE INTERNATIONAL MKTS K	Mutual Fund	—	8,148,024	—	—	8,148,024	9,000,000	851,976
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	32,104,000	—	—	—	32,104,000	32,104,000	—
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	—	26,418,785	—	—	23,222,113	26,418,785	3,196,672
FIDELITY GOVERNMENT PORTFOLIO INSTITUTION	Money Market	2,577,868	—	—	—	2,577,868	2,577,868	—
LOOMIS SAYLES MSFD CIT	Collective Trust Funds	—	713,191	—	—	713,191	800,000	86,809
MATTEL PIMCO SEPARATE ACCOUNT	Separately Managed	—	9,489,680	—	—	9,489,680	9,700,000	210,320

(1) Transactions or series of transactions in excess of 5 percent of the current value of the Plan's beginning of year net assets as defined in Section 2520.103-6 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

This schedule was prepared using unaudited financial data certified by the Trustee as complete and accurate in accordance with Section 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, line 26a — Schedule of Active Participant Data
as of January 1, 2024

Number of Participants

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34										
35-39				5	9	1				
40-44					18	14				
45-49				1	19	12	3			
50-54				4	10	17	12	4		
55-59				1	11	8	16	4	11	
60-64					2	6	7	3	8	5
65-69				1		2	3	1	1	2
70+							1			

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Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, Part V — Statement of Actuarial
Assumptions/Methods

**Interest Rates for Minimum Funding and
Maximum Tax Purposes**

Full yield curve with no lookback (for December 2023)
with sample rates as follows:

Duration 0.5–5.46%
Duration 5.5–4.81%
Duration 10.5–5.13%
Duration 15.5–5.24%
Duration 20.5–5.22%
Duration 25.5–5.18%
Duration 30.5–5.17%

Cash Balance Interest Crediting Rate

4.00%

**Optional Payment Form Election Percentage
For Actives**

20% Life Annuity
80% Lump Sum

**Optional Payment Form Election Percentage
For Vested Terms Eligible for Lump Sum**

20% Life Annuity
80% Lump Sum

**Optional Payment Form Election Percentage
For Vested Terms Not Eligible for Lump Sum**

100% Life Annuity

Lump Sum Mortality

Current IRC Section 417(e) table.

Lump Sum Interest Rates

Same as funding interest rates above

Retirement Age

Active Participants
Terminated Vested Participants

See Table 1
Age 63

Mortality Rates

Healthy and Disabled

2024 generational mortality tables for annuitants and
non-annuitants per §1.430(h)(3)-1(b).

Withdrawal Rates

See Table 2.

Disability Rates

See Table 3.

Decrement Timing

Middle of year decrements, with 100% retirement
occurring at the beginning of the year.

Surviving Spouse Benefit

It is assumed that 80% of males and 80% of females
have an eligible spouse, and that males are two years
older than their spouses.

Benefit Limit

Projected benefits and compensation are limited by the
current IRC section 415 maximum benefit of \$275,000.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.

A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).

Expected Return on Assets

2022 Plan Year	5.92%
2023 Plan Year	5.74%
2024 Plan Year	5.59%

Trust Expenses Included in Target Normal Cost

Actual administration expenses from the trust statement equal to \$4,123,000.

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2024

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Actuarial Assumptions and Methods

Table 1

Retirement Rates

Age	Rate
55	10.00%
56	10.00%
57	15.00%
58	15.00%
59	15.00%
60	20.00%
61	20.00%
62	20.00%
63	25.00%
64	25.00%
65	25.00%
66	50.00%
67	50.00%
68	50.00%
69	50.00%
70	100.00%

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Table 2

Withdrawal Rates

Age	Rate	Age	Rate
20	17.50%	50	6.00%
21	17.50%	51	6.00%
22	17.50%	52	6.00%
23	17.50%	53	6.00%
24	17.50%	54	6.00%
25	14.30%	55+	0.00%
26	13.60%		
27	12.80%		
28	12.10%		
29	11.50%		
30	10.80%		
31	10.20%		
32	9.60%		
33	9.00%		
34	8.50%		
35	7.90%		
36	7.40%		
37	6.90%		
38	6.50%		
39	6.00%		
40	6.00%		
41	6.00%		
42	6.00%		
43	6.00%		
44	6.00%		
45	6.00%		
46	6.00%		
47	6.00%		
48	6.00%		
49	6.00%		

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Table 3

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.01%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Mattel Cash Balance Plan

Employer Identification Number: 95-1567322 Plan Number: 013

Schedule H, Line 4j – Schedule of Reportable Transactions⁽¹⁾

Year Ended December 31, 2024

(a) Identity of Party Involved	(b) Description of Asset (Include Interest Rate and Maturity in Case of Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain (Loss)
<u>Single Transactions:</u>								
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	18,500,000	—	—	—	18,500,000	18,500,000	—
<u>Series of Transactions:</u>								
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	32,561,995	—	—	—	32,561,995	32,561,995	—
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	—	26,418,785	—	—	23,222,113	26,418,785	3,196,672
<u>Transactions With Same Party:</u>								
BLACKROCK ADVANTAGE EMERGING MKTS K	Mutual Fund	—	2,392,533	—	—	2,392,533	2,500,000	107,467
BLACKROCK ADVANTAGE INTERNATIONAL MKTS K	Mutual Fund	—	8,148,024	—	—	8,148,024	9,000,000	851,976
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	32,104,000	—	—	—	32,104,000	32,104,000	—
FIDELITY 500 INDEX FUNDADVANTAGE IN	Mutual Fund	—	26,418,785	—	—	23,222,113	26,418,785	3,196,672
FIDELITY GOVERNMENT PORTFOLIO INSTITUTION	Money Market	2,577,868	—	—	—	2,577,868	2,577,868	—
LOOMIS SAYLES MSFD CIT	Collective Trust Funds	—	713,191	—	—	713,191	800,000	86,809
MATTEL PIMCO SEPARATE ACCOUNT	Separately Managed	—	9,489,680	—	—	9,489,680	9,700,000	210,320

(1) Transactions or series of transactions in excess of 5 percent of the current value of the Plan's beginning of year net assets as defined in Section 2520.103-6 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

This schedule was prepared using unaudited financial data certified by the Trustee as complete and accurate in accordance with Section 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan MATTEL CASH BALANCE PLAN	B Three-digit plan number (PN) ▶ 013
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF MATTEL, INC.	D Employer Identification Number (EIN) 95-1567322
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	258,177,843	
b	Actuarial value	2b	277,459,946	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	2,757	214,044,502	214,044,502
b	For terminated vested participants	887	54,333,297	54,333,297
c	For active participants	222	19,569,519	19,894,082
d	Total	3,866	287,947,318	288,271,881
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.11%	
6	Target normal cost			
a	Present value of current plan year accruals	6a	0	
b	Expected plan-related expenses	6b	4,123,000	
c	Target normal cost	6c	4,123,000	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	LISA A. MCRAE  Signature of actuary	09/10/2025 Date
LISA A. MCRAE Type or print name of actuary		2305516 Most recent enrollment number
AON CONSULTING, INC. Firm name		949-725-4500 Telephone number (including area code)
MSC# 17819 P.O. BOX 19640 IRVINE CA 92623 Address of the firm		

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: %	2nd segment: %	3rd segment: %	☒ N/A, full yield curve used
b Applicable month (enter code).....				21b 0
22 Weighted average retirement age				22 60
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
26 Demographic and benefit information	
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	4,123,000	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	15,714,390	1,539,836	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	5,662,836	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35).....	36	5,662,836	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	19,544,416	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	13,881,580	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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Schedule SB Attachment (Form 5500) —2024 Plan Year

Mattel Cash Balance Plan

EIN: 95-1567322 PN: 013

Schedule SB, line 26b — Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	2,930,544	4,319,767	21,370,128	28,620,439
2025	2,549,763	3,858,792	20,827,248	27,235,803
2026	2,232,415	4,060,183	20,253,265	26,545,863
2027	2,009,078	2,467,171	19,611,882	24,088,131
2028	1,787,636	3,789,747	18,951,948	24,529,331
2029	1,609,573	3,328,161	18,268,084	23,205,818
2030	1,452,208	3,745,947	17,579,395	22,777,550
2031	1,318,460	2,688,787	16,845,422	20,852,669
2032	1,140,274	3,767,714	16,091,651	20,999,639
2033	1,019,295	3,999,526	15,334,833	20,353,654
2034	921,757	4,237,943	14,548,453	19,708,153
2035	849,817	3,264,293	13,743,250	17,857,360
2036	771,967	3,737,309	12,911,652	17,420,928
2037	741,658	3,149,565	12,074,948	15,966,171
2038	684,978	3,297,724	11,232,052	15,214,754
2039	636,561	3,626,544	10,384,321	14,647,426
2040	608,392	3,537,122	9,539,608	13,685,122
2041	578,563	3,144,206	8,702,725	12,425,494
2042	545,349	2,789,380	7,880,373	11,215,102
2043	516,421	3,548,492	7,079,427	11,144,340
2044	496,662	3,283,910	6,306,708	10,087,280
2045	472,883	2,990,705	5,568,802	9,032,390
2046	444,900	2,788,179	4,871,768	8,104,847
2047	422,343	2,228,266	4,220,865	6,871,474
2048	400,283	2,354,651	3,620,392	6,375,326
2049	376,693	2,032,477	3,073,482	5,482,652
2050	353,295	2,259,023	2,581,892	5,194,210
2051	335,033	1,714,288	2,145,974	4,195,295
2052	312,706	1,624,367	1,764,725	3,701,798
2053	293,408	1,502,636	1,435,894	3,231,938
2054	274,621	1,351,237	1,156,212	2,782,070
2055	256,502	1,241,518	921,616	2,419,636
2056	238,410	1,134,920	727,529	2,100,859
2057	221,194	1,032,268	569,116	1,822,578
2058	204,282	934,255	441,514	1,580,051

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2059	187,783	841,433	340,027	1,369,243
2060	171,887	754,221	260,269	1,186,377
2061	156,623	672,899	198,275	1,027,797
2062	142,086	597,606	150,560	890,252
2063	128,344	528,361	114,130	770,835
2064	115,439	465,071	86,491	667,001
2065	103,395	407,543	65,616	576,554
2066	92,215	355,504	49,891	497,610
2067	81,880	308,637	38,056	428,573
2068	72,360	266,588	29,142	368,090
2069	63,619	229,002	22,415	315,036
2070	55,614	195,529	17,319	268,462
2071	48,306	165,846	13,443	227,595
2072	41,660	139,653	10,476	191,789
2073	35,643	116,666	8,193	160,502

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, line 22 — Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	10.00%	1.0000	5.55
56.5	10.00%	0.9000	5.09
57.5	15.00%	0.8100	6.99
58.5	15.00%	0.6885	6.04
59.5	15.00%	0.5852	5.22
60.5	20.00%	0.4974	6.02
61.5	20.00%	0.3980	4.89
62.5	20.00%	0.3184	3.98
63.5	25.00%	0.2547	4.04
64.5	25.00%	0.1910	3.08
65.5	25.00%	0.1433	2.35
66.5	50.00%	0.1074	3.57
67.5	50.00%	0.0537	1.81
68.5	50.00%	0.0269	0.92
69.5	50.00%	0.0134	0.47
70	100.00%	0.0067	0.47
Weighted Average			60.49

Schedule SB Attachment (Form 5500) —2024 Plan Year

Mattel Cash Balance Plan

EIN: 95-1567322 PN: 013

Schedule SB, line 15 — Reconciliation of Differences Between Valuation Results and Amounts Used to Calculate AFTAP

The AFTAP for the Mattel Cash Balance Plan was originally issued September 27, 2024 at 94.39%. The final AFTAP reflects the updated funding target due to the change in the interest rate basis from segment rates to the full yield curve.

	Issued Sept. 27, 2024	Final AFTAP
Funding Target	\$288,741,811	\$288,271,881
Value of Plan Assets	\$277,459,946	\$277,459,946
Funding Standard Carryover Balance for Calculation	\$0	\$0
Prefunding Balance for Calculation	\$4,902,455	\$4,902,455
AFTAP	94.39%	94.54%

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, line 19 — Discounted Employer Contributions

Year applied for contributions: 2024

Date	Amount	Days to Discount to 1/1/2024 at 5.11%	Interest Adjusted Contribution
April 12, 2024	\$ 1,552,000	102	\$ 1,530,593
July 15, 2024	\$ 1,552,000	196	\$ 1,511,127
October 10, 2024	\$ 1,552,000	283	\$ 1,493,331
January 15, 2025	\$ 8,000,000	380	\$ 7,596,539
April 16, 2025	\$ 2,000,000	471	\$ 1,875,684
July 11, 2025	\$ 2,000,000	557	\$ 1,853,787
August 28, 2025	\$ 4,000,000	605	\$ 3,683,355
Total Contribution	\$ 20,656,000		\$ 19,544,416

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, Part V — Summary of Plan Provisions

This section provides a brief summary of the benefits under the plan that is being valued in this report. Refer to the official governing documents for further details of the plan's provisions.

Mattel Cash Balance Plan

Plan Name	Mattel Cash Balance Plan
Effective Date	Amended and restated, effective July 1, 2012.
Most Recent Amendment	Amendment Two, effective June 30, 2015.
Plan Year	Calendar year.
Prior Plan	Fisher-Price Pension Plan before conversion to the Mattel Cash Balance Plan.
Eligibility	Regular employees of Fisher-Price, Inc., Mattel Operations and Tyco Preschool, Inc. Participant in the Mattel Personal Investment Plan (PIP), a qualified 401k plan, who elects to transfer a distribution from the Mattel PIP into the Mattel Cash Balance Plan during a Mattel PIP transfer window.
Participation	The plan was frozen to new participants effective, January 1, 2012. An individual who was a participant in the prior plan on June 30, 2012 became a participant in the plan on July 1, 2012. Prior plan regular employees participated after completion of one year of service. January 1 and July 1 were the entry dates. Participant in the Mattel PIP who elects to transfer a distribution from the Mattel PIP into the plan during the Mattel PIP transfer window beginning on July 1, 2012, and ending on August 31, 2012, will be a participant in the plan.
Accrued Benefit	A participant's accrued benefit is equal to the PIP transfer account converted to an accrued benefit plus the greater of the following: (1) Cash balance benefit; or (2) The prior plan accrued benefit payable at age 65 as of June 30, 2012, reduced for early commencement; or (3) The prior plan accrued benefit payable at age 65 as of the earlier of (a) termination or (b) June 30, 2015,

Schedule SB Attachment (Form 5500) —2024 Plan Year

Mattel Cash Balance Plan

EIN: 95-1567322 PN: 013

as if the prior plan formula had continued unchanged, reduced for early commencement.

Prior Plan Accrued Benefit

A prior plan participant's monthly accrued benefit is equal to the sum of the following:

- (1) The accrued benefit as of December 31, 1986 under a prior plan;
- (2) A profit sharing increase based on participation in plan from 1976 through 1983;
- (3) For service on and after January 1, 1987 through December 31, 1988, 1.1% of all compensation plus 0.7% of compensation in excess of covered compensation in each plan year;
- (4) For service during the transition years 1989 through 1991, the greater of the formula in (3) above or (5) below; and
- (5) For service on and after January 1, 1992 through June 30, 2015, 1.4% of all compensation plus 0.4% of compensation in excess of 150.1% of covered compensation for the plan year. The 0.4% of compensation in excess of 150.1% of covered compensation for the plan year is reduced to 0% once 43 plan years of service has been accrued.

Normal Retirement

Eligibility

Age 65.

Benefit

The accrued benefit shown above.

Early Retirement

Eligibility

Age 55 and three years of service.

Benefit

The accrued benefit as of the participant's benefit commencement date.

If a portion of the accrued benefit payable is from the prior plan formula, the monthly prior plan accrued benefit will be computed in the same manner as the normal retirement benefit, reduced $\frac{1}{2}\%$ per month for each month that benefits commence prior to age 65.

Disability Retirement

Eligibility

Permanent and total disability.

Benefit

If an active participant becomes permanently and totally disabled and is eligible for and receives disability benefits under the Social Security Act, such a participant shall be entitled to his accrued benefit payable without reduction.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Deferred With Vesting

Eligibility

Three years of service.

Benefit

A vested participant who terminates shall be entitled to receive his accrued benefit according to the normal or early retirement provisions.

Preretirement Death

Eligibility

Three years of service.

Benefit

The accrued benefit, payable to a beneficiary, as if the participant separated from service and commenced his benefit immediately prior to death.

If a portion of the accrued benefit payable is from the prior plan formula, a spouse who survives a vested active participant shall receive a life annuity equal to 50% of the unreduced age 65 accrued benefit. This benefit commences immediately following the participant's date of death. In the case of an active vested participant who is not survived by a spouse, 50% of the unreduced accrued benefit will be paid from the participant's death to an eligible dependent until the earlier of the following:

- Death of dependent;
- 120 monthly payments; or
- The dependent's twenty-third birthday.

Normal Form of Payment

Single

Life annuity.

Married

Actuarially reduced 50% joint and survivor annuity.

Optional Forms of Payment

The following actuarially reduced optional forms are available:

- 10-year certain and life annuity
- 5, 10 or 15-year certain only annuity
- 75% or 100% joint and survivor annuity
- Lump sum

Definitions

Actuarial Equivalence

Interest

Lump sum and cash balance annuity conversion: Three segment rates specified in IRC section 417(e)(3)(C) for the month of October prior to the plan year.

Other: 7.0%.

Mortality

Lump sum and cash balance annuity conversion: Mortality table specified in IRC section 417(e)(3)(B).

Schedule SB Attachment (Form 5500) —2024 Plan Year

Mattel Cash Balance Plan

EIN: 95-1567322 PN: 013

Other: RP-2000 Mortality, weighted 50% for males, 50% for females.

Compensation

The total amount of wages as defined in IRC section 3401(a) not in excess of \$200,000 (indexed) plus contributions made under certain salary reduction arrangements. Compensation excludes cash prizes, commissions, special allowances, expense reimbursements, pay for inactive status, profits under stock plans, and other items.

Covered Compensation

The average (without indexing) of the taxable wage bases in effect for each calendar year during the 35-year period ending with the current plan year.

PIP Transfer Account

Contains the initial PIP transfer amount plus any PIP transfer investment credits.

Cash Balance Account

Sum of a participant's opening account balance, compensation credits (if applicable) and interest credits.

Cash Balance Benefit

Hypothetical balance in the cash balance account converted to an accrued benefit at commencement.

Opening Account Balance

The present value of the prior plan accrued benefit earned through June 30, 2012, payable at age 65. Converted with 6% interest and the 1994 Group Annuity Reserving Mortality Table, weighted 50% for males, 50% for females.

Compensation Credits

For each pay period, the cash balance account of each active participant shall be credited with a pay credit according to the following table through June 30, 2015:

Attained Age	Compensation Credits
Under Age 30	3.0% of Compensation
Age 30-39	4.0% of Compensation
Age 40-44	5.0% of Compensation
Age 45-49	6.0% of Compensation
Age 50-54	7.0% of Compensation
Age 55 and Older	8.0% of Compensation

Compensation credits are based on the participant's attained age as of the last day of the month immediately preceding the end of the pay period.

Investment Credits

Participants receive investment credits each day the US financial markets are open for business through the day immediately preceding the participant's benefit commencement date. The interest rate will be the greater of (1) or (2), but not more than (3):

Schedule SB Attachment (Form 5500) —2024 Plan Year

Mattel Cash Balance Plan

EIN: 95-1567322 PN: 013

1. The daily rate of return for the Stable Asset Value Fund offered as an investment alternative under the Mattel PIP 401k plan; or
2. An annual rate of 4.0%; but not more than
3. Average yield on 30-year US Treasury Bonds during the month of October prior to the plan year.

PIP Transfer Investment Credits

Participants receive PIP transfer investment credits each day the US financial markets are open for business through the day immediately preceding the participant's benefit commencement date. The interest rate will be the daily rate of return for the Stable Asset Value Fund offered as an investment alternative under the Mattel PIP 401k plan plus an annual 0.50%.

Changes in Plan Provisions for the January 1, 2024 Valuation

The funding valuation reflects the following plan changes since the prior year:

- A change in the mortality basis for lump sum payments from the 2023 plan year IRC section 417(e)(3) mortality table to the 2024 plan year IRC section 417(e)(3) mortality table.
- The legislated increase in the Section 401(a)(17) recognizable pay limit from \$330,000 for 2023 to \$345,000 for 2024.
- The legislated increase in the Section 415 dollar limits for defined benefit plans from \$265,000 for 2023 to \$275,000 for 2024.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Mattel Cash Balance Plan

Employer Identification Number: 95-1567322 Plan Number: 013

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
<u>Collective Trust Funds:</u>				
*	LOOMIS SAYLES TR CO LLC MULTISECTOR FULL DISCRETION TR CL B #832	921,511.46 UNITS	\$ 23,166,798	\$ 25,737,815
*	RREEF AMERICA REIT II, INC	105,225.78 UNITS	15,426,530	13,203,731
	Total		\$ 38,593,328	\$ 38,941,546
<u>Corporate Debt Securities:</u>				
	7 ELEVEN INC	2.5% 02/10/2041 144A 100,000	66,507	64,441
	ABBVIE INC	4.4% 11/06/2042 50,000	44,683	43,276
	ABBVIE INC	4.875% 11/14/2048 500,000	471,214	448,968
	ABU DHABI NATL ENERGY CO PJSC	4.75% 03/09/2037 144 300,000	297,708	281,063
	AEP TEXAS INC	6.65% 02/15/2033 400,000	430,833	424,547
	AERCAP IRELAND CAP LTD / AERCAP GLOBAL AVIATION TR	150,000	131,501	138,894
	AIA GROUP LTD	3.2% 09/16/2040 144A 200,000	150,990	149,114
	AKER BP ASA	3.1% 07/15/2031 144A 200,000	166,468	172,724
	ALTRIA GROUP INC	4.8% 02/14/2029 111,000	109,018	109,677
	AMAZON.COM INC	4.25% 08/22/2057 400,000	356,970	327,555
	AMER WATER CAP	4.3% 12/01/2042 100,000	87,425	84,509
	AMERICAN AIRLINES INC / AADVANTAGE LOYALTY IP LTD	100,000	98,122	99,169
	AMERICAN ASSETS TRUST LP	3.375% 02/01/2031 200,000	156,599	173,975
	AMERICAN HOMES	2.375% 07/15/2031 200,000	160,060	167,332
	AMFAM HOLDINGS INC	3.833% 03/11/2051 144A 200,000	121,805	120,724
	AMGEN INC	4.663% 06/15/2051 447,000	397,432	374,260
	AMGEN INC	5.6% 03/02/2043 300,000	300,135	291,638
	AMGEN INC	5.65% 03/02/2053 300,000	302,088	288,830
	ANHEUSER BUSCH INBEV WORLD INC	5.45% 01/23/2039 900,000	931,638	901,928
	AP MOLLER MAERSK AS	4.5% 06/20/2029 144A 200,000	194,653	195,793
	APPLE INC	4.65% 02/23/2046 300,000	296,761	274,287
	APPLE INC	4.1% 08/08/2062 100,000	76,023	79,619
	ARIZONA PUBLIC SERVICE	2.65% 09/15/2050 200,000	121,167	115,871
	ASSURED GTY US	3.15% 06/15/2031 50,000	42,615	44,144
	AT&T INC	3.5% 09/15/2053 289,000	197,085	194,595
	AT&T INC	3.55% 09/15/2055 374,000	252,667	251,547
	AT&T INC	3.65% 09/15/2059 1,376,000	924,791	911,415
	AT&T INC	3.8% 12/01/2057 156,000	108,900	107,625
	AUSTRALIA COMMONWEALTH OF	1% 11/21/2031 REGS 350,000	188,944	175,860
	AVOLON HOLDINGS FUNDING	2.875% 02/15/2025 144A 100,000	93,807	99,672
	AVOLON HOLDINGS FUNDING	2.528% 11/18/2027 144A 187,000	159,105	173,405
	BACARDI LTD	5.15% 05/15/2038 144A 300,000	282,856	274,976
	BANCO MERCANTIL DEL	7.5%/V 200,000	174,700	192,827
	BANK OF AMERICA	5.819%/VAR 09/15/2029 300,000	300,000	307,407
	BARCLAYS PLC	5.69%/VAR 03/12/2030 300,000	300,000	302,907
	BARCLAYS PLC	4.942%/VAR 09/10/2030 300,000	300,000	294,115
	BARINGS CLO LTD	TSFR3M+121.161 04/15/2031 1 246,386	243,904	246,583
	BARRICK INTL BK	6.35% 10/15/2036 144A 200,000	209,575	210,554
	BARRICK PD AUSTRALIA	5.95% 10/15/2039 100,000	103,809	101,041

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	BAT CAPITAL CORP	4.54% 08/15/2047 200,000	\$ 148,866	\$ 157,726
	BAYER US FIN	6.5% 11/21/2033 144A 425,000	427,661	432,399
	BECTON DICKINSON &	4.685% 12/15/2044 79,000	71,989	68,300
	BERKSHIRE HATHAWAY ENERGY	4.5% 02/01/2045 100,000	85,677	86,629
	BNP PARIBAS	3.052%/VAR 01/13/2031 144A 200,000	170,875	178,425
	BOEING CO	3.65% 03/01/2047 100,000	70,674	67,504
	BOEING CO	3.75% 02/01/2050 300,000	224,679	204,611
	BOEING CO	5.04% 05/01/2027 300,000	298,975	300,774
	BOEING CO	2.75% 02/01/2026 400,000	374,542	390,217
	BON SECOURS MERCY HEALTH INC	3.205% 06/01/2050 200,000	140,317	132,757
	BOSTON PPTY'S LTD PARTNERSHIP	2.55% 04/01/2032 100,000	76,311	80,958
	BRAZIL FEDERATIVE REPUBLIC OF	7.125% 05/13/2054 300,000	299,121	278,850
	BRITISH TELECOMMUNICATION PLC STEP	12/15/2030 100,000	123,766	121,149
	BROADCOM INC	4.15% 11/15/2030 81,000	74,595	77,506
	BROADCOM INC	2.6% 02/15/2033 144A 300,000	233,581	247,979
	BROADCOM INC	3.137% 11/15/2035 144A 70,000	53,690	57,167
	BROADCOM INC	3.187% 11/15/2036 144A 110,000	83,347	88,609
	BROADCOM INC	4.926% 05/15/2037 144A 253,000	228,755	240,640
	BROOKFIELD FINANCE LLC / BROOKFIELD FINANCE INC	100,000	66,579	68,518
	CAMERON LNG LLC	2.902% 07/15/2031 144A 100,000	86,737	87,075
	CANADIAN NATL RESOURCES LTD	5.85% 02/01/2035 100,000	97,493	100,381
	CANADIAN PAC RY CO	6.125% 09/15/2115 200,000	206,526	200,017
	CARLYLE FINANCE LLC	5.65% 09/15/2048 144A 400,000	357,070	379,336
	CBRE SERVICES INC	2.5% 04/01/2031 200,000	161,614	170,225
	CENTENE CORP	4.625% 12/15/2029 100,000	92,895	94,576
	CENTENE CORP	2.45% 07/15/2028 300,000	257,921	269,972
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	200,000	163,675	164,154
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	400,000	314,851	313,107
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	400,000	267,420	266,253
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	100,000	99,944	101,933
	CHICAGO IL TR AU ST	6.2% 12/40 100,000	108,490	102,701
	CHICAGO IL TRANSIT	93,855	106,152	103,388
	CIGNA GROUP (THE)	4.8% 08/15/2038 800,000	756,924	725,239
	CITIGROUP INC	6.625% 06/15/2032 300,000	317,290	320,504
	CITIGROUP INC	4.542%/VAR 09/19/2030 400,000	400,000	388,679
	CLECO CORPORATE HLDGS LLC	4.973% 05/01/2046 100,000	83,223	83,431
	CME GROUP INC	5.3% 09/15/2043 100,000	103,530	100,000
	COMCAST CORP	7.05% 03/15/2033 450,000	519,313	500,878
	COMCAST CORP	2.65% 08/15/2062 200,000	118,074	104,782
	COMMONWEALTH BANK AUSTRALIA	3.61%/VAR 09/12/2034 1 300,000	254,377	276,025
	CONAGRA BRANDS INC	5.3% 11/01/2038 700,000	665,644	657,677
	CONOCOPHILLIPS CO	3.758% 03/15/2042 200,000	168,154	157,618
	CONSOLIDATED EDISON CO OF NY	3.7% 11/15/2059 100,000	72,830	69,710
	COOPERATIEVE RABOBANK UA	4.375% 08/04/2025 300,000	290,509	298,790
	COOPERATIEVE RABOBANK UA	5.25% 05/24/2041 200,000	208,822	194,012
	CROWN CASTLE INC	3.25% 01/15/2051 100,000	67,407	65,150
	CSN RESOURCES SA	4.625% 06/10/2031 144A 300,000	230,970	233,292
	CVS HEALTH CORP	6.943% 01/10/2030 75,789	77,567	77,313
	CVS HEALTH CORP	7.507% 01/10/2032 144A 98,482	103,131	103,698
	CVS HEALTH CORP	5.125% 07/20/2045 400,000	369,861	336,065
	DALLAS TX CONV	7.088% 1/1/42 100,000	112,834	110,020
	DELMARVA POWER & LIGHT	4% 06/01/2042 100,000	79,626	78,318

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	DELTA AIR LINES INC / SKYMILES IP LTD	4.5% 10/20/2 33,328	\$ 32,712	\$ 33,119
	DEUTSCHE BANK AG NEW YORK BNCH	3.547%/VAR 09/18/20 300,000	249,533	269,340
	DEUTSCHE BANK AG NEW YORK BNCH	2.129%/VAR 11/24/20 200,000	179,493	194,881
	DEUTSCHE BANK AG NEW YORK BNCH	3.729%/VAR 01/14/20 400,000	306,842	349,167
	DEVON ENERGY CORP NEW	5.2% 09/15/2034 300,000	299,898	284,782
	DISCOVER FINANCIAL SVS	4.1% 02/09/2027 200,000	187,575	196,388
	DISCOVERY COMMUNICATIONS LLC	4.9% 03/11/2026 200,000	196,732	199,358
	DUKE ENERGY CAROLINAS LLC	6.45% 10/15/2032 225,000	244,134	241,956
	EATON CORP	4.15% 11/02/2042 100,000	88,587	84,314
	EBAY INC	2.6% 05/10/2031 100,000	83,206	86,191
	ELECTRICITE DE FRANCE	4.875% 01/22/2044 144A 125,000	103,783	107,956
	ELECTRICITE DE FRANCE	4.75% 10/13/2035 144A 300,000	264,915	275,983
	ELECTRICITE DE FRANCE	4.875% 09/21/2038 144A 200,000	170,120	178,478
	ELEVANCE HEALTH INC	4.375% 12/01/2047 300,000	260,862	241,812
	ELEVANCE HEALTH INC	4.55% 03/01/2048 200,000	177,531	164,122
	EMERA US FINANCE LP	4.75% 06/15/2046 200,000	161,917	165,613
	EMIRATE OF ABU DHABI	2.7% 09/02/2070 144A 300,000	182,556	163,593
	ENEL FINANCE INTL NV	4.75% 05/25/2047 144A 200,000	168,868	170,211
	ENERGY TRANSFER LP	6.625% 10/15/2036 100,000	103,770	106,250
	ENERGY TRANSFER LP	5.15% 03/15/2045 375,000	322,050	328,175
	ENERGY TRANSFER LP	5.3% 04/15/2047 200,000	173,539	176,870
	ENERGY TRANSFER LP	5.95% 05/15/2054 100,000	99,523	96,675
	ENTERGY ARKANSAS LLC	2.65% 06/15/2051 300,000	186,509	176,918
	ENTERPRISE PRODS OPER LLC	5.75% 03/01/2035 200,000	198,468	203,140
	ENTERPRISE PRODS OPER LLC	4.45% 02/15/2043 200,000	175,027	170,474
	ENTERPRISE PRODS OPER LLC	4.85% 03/15/2044 300,000	276,177	268,127
	EPR PPTYS	4.75% 12/15/2026 200,000	183,109	198,289
	ESSENTIAL UTILITIES INC	3.351% 04/15/2050 100,000	69,998	65,732
	EXPEDIA GROUP INC	2.95% 03/15/2031 27,000	22,910	23,768
	FAIRFAX FINANCIAL HLDGS LTD	4.625% 04/29/2030 100,000	93,430	97,536
	FEDEX CORP	4.4% 01/15/2047 200,000	169,147	161,845
	FEDEX CORP	4.95% 10/17/2048 500,000	460,338	436,363
	FISERV INC	3.5% 07/01/2029 200,000	184,409	187,652
	FLEX INTERMEDIATE HOLDCO LLC	3.363% 06/30/2031 144 500,000	399,016	426,978
	FLORIDA ST BD	1.258% 7/1/2025 300,000	278,578	294,996
	FMR LLC	5.15% 02/01/2043 144A 300,000	269,856	280,826
	FORD MTR CR CO LLC	4.271% 01/09/2027 300,000	288,531	293,846
	FORD MTR CR CO LLC	3.815% 11/02/2027 300,000	280,821	287,377
	FORTIVE CORP	4.3% 06/15/2046 100,000	79,281	80,449
	GEORGIA POWER CO	3.25% 03/15/2051 300,000	212,788	202,218
	GOLDMAN SACHS GROUP INC (THE)	6.25% 02/01/2041 400,000	428,037	421,067
	GOLDMAN SACHS GROUP INC (THE)	3.814%/VAR 04/23/202 200,000	185,995	192,358
	GOODMAN US FINANCE THREE LLC	3.7% 03/15/2028 144A 200,000	182,111	190,640
	GREENSAIF PIPELINES BIDCO SARL	6.129% 02/23/2038 1 200,000	204,324	200,876
	GUARDIAN LIFE INSURANCE CO OF AMERICA/ THE	4.85% 01 200,000	165,987	166,005
	HALLIBURTON CO	4.85% 11/15/2035 400,000	378,882	380,078
	HARTFORD FINL SVCS GROUP INC	TSFR3M+238.661 02 100,000	83,801	91,987
	HAT HOLDINGS I LLC / II LLC	3.375% 06/15/2026 144A 200,000	181,916	193,795
	HCA INC	3.625% 03/15/2032 200,000	174,222	176,274
	HCA INC	5.9% 06/01/2053 200,000	196,677	188,742
	HEWLETT PACKARD ENTERPRISE CO	VAR 10/15/2045 100,000	104,429	103,782
	HILTON DOMESTIC OPERATING CO INC	3.625% 02/15/2032 100,000	84,537	86,868
	HOME DEPOT INC	4.4% 03/15/2045 200,000	181,319	170,818
	HOWARD HUGHES CORP	4.125% 02/01/2029 144A 300,000	251,646	277,214
	HSBC HOLDINGS PLC	7% 04/07/2038 REGS 250,000	321,051	332,055

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	HSBC HOLDINGS PLC	5.875%/VAR PERP 200,000	\$ 231,755	\$ 247,532
	HYUNDAI CAP AMER	2.1% 09/15/2028 144A 200,000	168,455	179,181
	ING GROEP NV	5.335%/VAR 03/19/2030 300,000	300,000	301,195
	INTEL CORP	5.7% 02/10/2053 300,000	302,711	265,316
	INTERCONTINENTAL EXCHANGE INC	4.25% 09/21/2048 200,000	173,660	161,166
	INTERCONTINENTAL EXCHANGE INC	1.85% 09/15/2032 600,000	463,137	474,759
	INTERNATIONAL FLAVS & FRAG INC	2.3% 11/01/2030 144 300,000	238,904	254,751
	INTERPUBLIC GROUP OF COS INC	5.4% 10/01/2048 300,000	277,656	282,901
	ISRAEL STATE OF	5.75% 03/12/2054 300,000	287,892	274,332
	JERSEY CENTRAL POWR & LIGHT CO	2.75% 03/01/2032 14 200,000	165,501	169,859
	JOHNSON & JOHNSON	2.25% 09/01/2050 300,000	196,877	171,586
	JPMORGAN CHASE & CO	5.625% 08/16/2043 300,000	306,490	299,004
	JPMORGAN CHASE & CO	5.35%/VAR 06/01/2034 300,000	300,957	299,791
	JPMORGAN CHASE & CO	5.012%/VAR 01/23/2030 300,000	300,000	299,727
	KBC GROUPE SA/NV	6.324%/VAR 09/21/2034 144A 200,000	200,000	206,882
	KINDER MORGAN ENERGY PTNRS LP	5.8% 03/15/2035 100,000	99,548	100,598
	KINDER MORGAN ENERGY PTNRS LP	6.5% 02/01/2037 100,000	103,212	104,513
	KINDER MORGAN ENERGY PTNRS LP	6.55% 09/15/2040 100,000	101,200	103,901
	KKR GROUP FINANCE CO VII LLC	3.625% 02/25/2050 144 100,000	68,766	70,125
	KKR GROUP FINANCE CO VIII LLC	3.5% 08/25/2050 144A 100,000	67,549	68,925
	KRAFT HEINZ FOODS CO	6.5% 02/09/2040 100,000	107,689	105,765
	LABORATORY CORP OF AMER HLDGS	4.7% 02/01/2045 100,000	86,822	85,977
	LAZARD GROUP LLC	4.375% 03/11/2029 100,000	93,600	97,417
	LEHMAN BROTHERS HOLDINGS INC	7% 09/27/2027 200,000	80	160
	LEHMAN BROTHERS HOLDINGS INC	0%+3ML 01/23/2009 700,000	1,190	560
	LLOYDS BANK PLC STEP	04/02/2032 REGS 200,000	125,568	131,479
	LLOYDS BANKING GROUP PLC	7.5%/VAR PERP 200,000	185,774	201,573
	LLOYDS BANKING GROUP PLC	5.55%/VAR 11/26/2035 300,000	300,000	297,369
	LOUISVILLE GAS & ELECTRIC CO	5.45% 04/15/2033 100,000	102,356	101,072
	LOWES COS INC	3.7% 04/15/2046 200,000	153,303	147,977
	MARRIOTT INTERNATIONAL INC/MD	2.85% 04/15/2031 100,000	84,307	87,359
	MARVELL TECHNOLOGY INC	2.95% 04/15/2031 200,000	167,585	175,435
	MASSACHUSETTS MUTUAL LIFE INS	4.9% 04/01/2077 144A 200,000	167,951	161,505
	META PLATFORMS INC	5.75% 05/15/2063 300,000	307,469	302,924
	METRO WASTEWTR	5.775% 04/01/2029 100,000	102,726	101,425
	MEXICO UNITED MEXICAN STATES	4.4899% 05/25/2032 300,000	326,070	314,674
	MICROSOFT CORP	2.675% 06/01/2060 775,000	516,598	453,893
	MID-ATLANTIC INTST TRANSMISSION LLC	4.1% 05/15/202 200,000	190,233	194,124
	MOODYS CORP	4.875% 12/17/2048 100,000	92,752	88,945
	MORGAN STANLEY	5.173%/VAR 01/16/2030 300,000	300,000	300,428
	MORGAN STANLEY	5.042%/VAR 07/19/2030 300,000	300,000	298,964
	MPLX LP	4.9% 04/15/2058 200,000	161,158	161,480
	NASDAQ INC	2.5% 12/21/2040 300,000	200,175	201,427
	NATIONAL FUEL GAS CO NJ	2.95% 03/01/2031 200,000	162,065	172,188
	NATIONAL HEALTH INVESTORS INC	3% 02/01/2031 100,000	77,325	85,905
	NATWEST GROUP PLC	5.778%/VAR 03/01/2035 200,000	200,000	201,220
	NATWEST GROUP PLC	4.445%/VAR 05/08/2030 300,000	278,212	289,320
	NEWMONT CORP	4.875% 03/15/2042 50,000	46,578	45,589
	NEXTERA ENERGY CAP HLDGS INC	5.25% 02/28/2053 300,000	287,431	275,336
	NIAGARA MOHAWK POWER CORP	4.119% 11/28/2042 144A 100,000	80,420	80,227
	NNN REIT INC	4.8% 10/15/2048 100,000	82,139	84,504
	NOMURA HOLDINGS INC	3.103% 01/16/2030 200,000	170,170	180,416
	NORTHERN NATIONAL GAS CO DEL	4.3% 01/15/2049 144A 400,000	326,219	315,450
	NORTHWESTERN MUT LIFE INS CO	3.625% 09/30/2059 144 142,000	99,150	95,010
	NORTHWESTERN MUT LIFE INS CO	3.45% 03/30/2051 144A 100,000	70,642	68,629
	NRG ENERGY INC	2% 12/02/2025 144A 200,000	180,414	194,202

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	NVR INC	3% 05/15/2030 200,000	\$ 173,194	\$ 180,449
	NYS UDC (NYS PIT)	5.77 3/15/39 90,000	93,706	90,888
	OCCIDENTAL PETROLEUM CORP	8.875% 07/15/2030 200,000	230,776	228,410
	OMEGA HEALTHCARE INVESTORS INC	4.5% 04/01/2027 100,000	93,865	98,720
	OMEGA HEALTHCARE INVESTORS INC	3.375% 02/01/2031 200,000	159,371	177,374
	ONCOR ELEC DELIVERY CO LLC	3.75% 04/01/2045 300,000	243,449	230,418
	ONEOK INC	4.35% 03/15/2029 400,000	374,573	389,419
	ONEOK INC	5.8% 11/01/2030 100,000	99,805	103,070
	ONEOK INC	5.7% 11/01/2054 400,000	398,876	376,122
	ORACLE CORP	3.85% 07/15/2036 300,000	250,829	257,023
	ORACLE CORP	4.1% 03/25/2061 1,400,000	1,019,664	1,005,061
	ORACLE CORP	5.55% 02/06/2053 300,000	285,669	283,438
	PACIFIC GAS & ELECTRIC CO	3.5% 06/15/2025 100,000	94,728	99,289
	PACIFIC GAS & ELECTRIC CO	3.3% 03/15/2027 100,000	91,345	96,529
	PACIFIC GAS & ELECTRIC CO	3.3% 12/01/2027 500,000	441,491	477,698
	PACIFIC GAS & ELECTRIC CO	2.5% 02/01/2031 200,000	157,673	171,016
	PACIFIC GAS & ELECTRIC CO	6.7% 04/01/2053 100,000	109,482	108,230
	PACIFICORP	5.75% 04/01/2037 100,000	98,843	100,557
	PACIFICORP	6.25% 10/15/2037 100,000	102,116	104,895
	PACIFICORP	5.8% 01/15/2055 300,000	298,197	291,524
	PENSKE TRUCK LEASING CO LP /CORP	3.4% 11/15/2026 1 200,000	184,947	194,601
	PENSKE TRUCK LEASING CO LP /CORP	4.2% 04/01/2027 1 200,000	188,043	196,677
	PETROLEOS MEXICANOS	6.7% 02/16/2032 200,000	155,968	174,625
	PETROLEOS MEXICANOS	6.95% 01/28/2060 143,000	92,235	97,821
	PFIZER INC	4.2% 09/15/2048 200,000	183,268	161,997
	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.3% 05/19/2 300,000	308,797	280,897
	PLAINS ALL AM PIPELN/PAA FIN C	4.3% 01/31/2043 100,000	75,605	79,177
	PROGRESS ENERGY INC	7.75% 03/01/2031 200,000	227,206	226,227
	PROGRESSIVE CORP OHIO	3.7% 01/26/2045 100,000	77,990	76,892
	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP	5.403% 200,000	199,234	199,808
	PRUDENTIAL FINL INC	3.905% 12/07/2047 100,000	80,183	76,214
	PRUDENTIAL FINL INC	3.7% 03/13/2051 200,000	152,968	144,726
	QATAR PETROLEUM	3.125% 07/12/2041 144A 300,000	227,412	221,145
	QUALCOMM INC	4.8% 05/20/2045 100,000	97,294	90,366
	REVVITY INC	3.3% 09/15/2029 100,000	89,947	92,264
	ROGERS COMMUNICATIONS INC	3.8% 03/15/2032 200,000	174,477	179,860
	ROLLS-ROYCE PLC	4.625% 02/16/2026 REGS 100,000	111,008	105,135
	ROLLS-ROYCE PLC	5.75% 10/15/2027 REGS 300,000	360,399	380,963
	ROMANIA REPUBLIC OF	1.75% 07/13/2030 144A 200,000	172,149	172,987
	ROYALTY PHARMA PLC	3.3% 09/02/2040 200,000	142,079	144,805
	RTX CORP	4.625% 11/16/2048 300,000	277,442	254,878
	SABINE PASS LIQUEFACTION LLC	4.5% 05/15/2030 100,000	95,211	96,867
	SAMMONS FINANCIAL GROUP INC	3.35% 04/16/2031 144A 200,000	152,245	171,858
	SAN FRANCISCO	5.82 10/1/40 100,000	107,648	102,256
	SANDS CHINA LTD STEP	08/08/2028 300,000	286,500	296,250
	SANTANDER UK GROUP HOLDINGS PLC	2.896%/VAR 03/15/2 400,000	324,321	341,983
	SANTOS FINANCE LTD	3.649% 04/29/2031 144A 200,000	167,522	176,140
	SAUDI ARABIA KINGDOM OF	4.625% 10/04/2047 144A 200,000	177,098	163,498
	SAUDI ARABIA KINGDOM OF	5.75% 01/16/2054 144A 200,000	195,584	186,500
	SAUDI ARABIA KINGDOM OF	4.5% 10/26/2046 REGS 200,000	174,702	161,500
	SAUDI ARABIAN OIL COMPANY	2.25% 11/24/2030 144A 500,000	415,345	426,875
	SAUDI ARABIAN OIL COMPANY	5.75% 07/17/2054 144A 200,000	194,926	186,514
	SCRIPPS ESCROW II INC	3.875% 01/15/2029 144A 100,000	82,470	73,503
	SEAGATE HDD CAYMAN	9.625% 12/01/2032 132,500	146,255	149,314
	SHELL FINANCE US INC	4.375% 05/11/2045 300,000	271,310	250,832

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	SHERWIN WILLIAMS CO	3.3% 05/15/2050 100,000	\$ 70,554	\$ 66,151
	SOCIETE GENERALE FRANCE	1.488%/VAR 12/14/2026 144A 300,000	266,381	289,518
	SOUTHERN CALIFORNIA EDISON CO	4.65% 10/01/2043 100,000	87,167	86,653
	SOUTHERN CALIFORNIA EDISON CO	2.95% 02/01/2051 300,000	195,029	188,325
	SOUTHERN CALIFORNIA EDISON CO	3.65% 06/01/2051 200,000	147,002	141,486
	SOUTHERN CALIFORNIA EDISON CO	5.875% 12/01/2053 200,000	205,316	198,915
	SOUTHERN CO GAS CAP	5.875% 03/15/2041 100,000	101,063	101,189
	STANDARD CHARTERED PLC	6.296%/VAR 07/06/2034 144A 200,000	201,324	207,593
	STARWOOD PPTY TR INC	3.625% 07/15/2026 144A 100,000	87,401	96,510
	STERIS IRISH FINCO UNLTD CO	3.75% 03/15/2051 100,000	75,503	70,493
	STUDIO CITY FIN LTD	5% 01/15/2029 144A 300,000	222,348	272,157
	SUMITOMO MITSUI FINL GRP INC	5.424% 07/09/2031 300,000	300,000	303,370
	SYNGENTA FIN NV	3.375% 04/16/2026 REGS 100,000	107,672	103,844
	TARGA RES CORP	4.2% 02/01/2033 100,000	89,675	90,802
	TD SYNEX CORP	2.375% 08/09/2028 200,000	166,819	181,417
	TELEFONICA EMISIONES SAU	5.213% 03/08/2047 200,000	173,318	177,171
	TELEFONICA EMISIONES SAU	4.895% 03/06/2048 200,000	165,861	169,466
	THAMES WATER UTILITIES LTD	9.75% 04/30/2028 29,000	35,034	33,945
	TIME WARNER CABLE LLC	5.5% 09/01/2041 100,000	83,761	84,860
	T-MOBILE USA INC	3% 02/15/2041 1,000,000	726,232	713,142
	T-MOBILE USA INC	5.65% 01/15/2053 200,000	201,197	193,524
	TOTALENERGIES CAPITAL SA	5.275% 09/10/2054 200,000	200,000	184,909
	TOTALENERGIES CAPITAL SA	5.425% 09/10/2064 100,000	100,000	92,745
	TRANSCANADA PIPELINES LTD	6.2% 10/15/2037 100,000	104,202	103,021
	TRUST FIBRA UNO	4.869% 01/15/2030 144A 400,000	354,880	362,000
	TURKEY REPUBLIC OF	5.25% 03/13/2030 300,000	251,682	280,406
	UBS GROUP AG	3.091%/VAR 05/14/2032 144A 400,000	325,895	347,913
	UBS GROUP AG	6.301%/VAR 09/22/2034 144A 200,000	200,000	209,203
	UBS GROUP AG	4.703%/VAR 08/05/2027 144A 200,000	192,321	199,117
	UNION PACIFIC CORP	3.25% 02/05/2050 200,000	149,745	136,431
	UNITED AIRLINES INC	4.375% 04/15/2026 144A 300,000	286,363	294,978
	UNITED KINGDOM G.B.&N.IRELAND	4.375% 07/31/2054 RE 760,000	953,520	842,119
	UNITEDHEALTH GROUP INC	4.625% 11/15/2041 100,000	93,149	88,046
	UNITEDHEALTH GROUP INC	3.5% 08/15/2039 400,000	334,688	316,351
	UNIVERSTY CA RE	6.583% 5/15/49 100,000	116,070	107,372
	VERIZON COMMUNICATIONS INC	2.875% 11/20/2050 200,000	127,581	122,835
	VERIZON COMMUNICATIONS INC	2.987% 10/30/2056 575,000	355,581	340,991
	VERIZON COMMUNICATIONS INC	3.4% 03/22/2041 600,000	457,717	453,774
	VIRGINIA ELECTRIC AND POWER CO	6% 05/15/2037 100,000	104,488	103,617
	VODAFONE GROUP PLC	4.875% 06/19/2049 400,000	352,146	344,563
	VODAFONE GROUP PLC	4.25% 09/17/2050 200,000	159,532	155,179
	WALT DISNEY CO	6.4% 12/15/2035 229,000	258,215	251,456
	WARNERMEDIA HOLDINGS INC	5.05% 03/15/2042 300,000	250,082	240,865
	WELLS FARGO & CO NEW	5.375% 11/02/2043 200,000	186,583	186,748
	WELLS FARGO & CO NEW	4.9% 11/17/2045 200,000	174,719	173,333
	WELLS FARGO & CO NEW	5.389%/VAR 04/24/2034 300,000	297,273	296,662
	WELLS FARGO & CO NEW	6.491%/VAR 10/23/2034 200,000	200,000	212,596
	WELLS FARGO & CO NEW	5.198%/VAR 01/23/2030 300,000	300,000	300,854
	WEYERHAEUSER CO	7.375% 03/15/2032 142,000	159,418	158,075
	WILLIAMS COS INC	5.1% 09/15/2045 200,000	180,671	179,579
	WILLIS NORTH AMERICA INC	5.35% 05/15/2033 300,000	292,366	297,894
	WOODSIDE FIN LTD	4.5% 03/04/2029 144A 300,000	284,863	290,681
	WPC EUROBOND BV	2.125% 04/15/2027 200,000	205,160	203,816
	XCEL ENERGY INC	5.45% 08/15/2033 200,000	199,734	198,390
	ZOETIS INC	4.45% 08/20/2048 100,000	88,201	82,338
	Total		\$ 64,620,288	\$ 64,447,676

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<u>U.S. Government and U.S. Government Agency Securities:</u>				
	AMERICAN MUN OH	8.084% 2/15/50 100,000	\$ 134,063	\$ 126,063
	AMERICAN MUN PWR-OHIO	100,000	110,858	105,190
	FHLG 30YR	4% 08/01/2048#ZS4785 33,88	31,497	30,620
	FHLG 30YR	5.5% 10/01/2053#SD8367 369,134	369,221	364,290
	FNMA	30YR 4% 10/01/2047#BM2003 12,127	11,571	11,253
	GNII II	4% 06/20/2048#MA5264 51,84	48,949	47,493
	IL ST	6.725% 4/1/35 211,538	221,408	220,058
	UNITED STATES TREASURY BOND	3.125% 02/15/2043 1,500,000	1,254,522	1,184,897
	UNITED STATES TREASURY BOND	3.375% 11/15/2048 700,000	571,501	546,719
	UNITED STATES TREASURY BOND	3% 02/15/2049 600,000	456,206	436,525
	UNITED STATES TREASURY BOND	2.25% 08/15/2049 1,400,000	916,890	866,791
	UNITED STATES TREASURY BOND	2.375% 11/15/2049 500,000	333,195	317,716
	UNITED STATES TREASURY BOND	2% 11/15/2041 300,000	210,877	201,426
	UNITED STATES TREASURY BOND	3.25% 05/15/2042 10,800,000	9,267,583	8,784,610
	UNITED STATES TREASURY BOND	3.375% 08/15/2042 1,900,000	1,654,087	1,568,359
	UNITED STATES TREASURY BOND	4% 11/15/2042 100,000	90,635	89,978
	UNITED STATES TREASURY BOND	3.875% 05/15/2043 2,900,000	2,705,177	2,554,204
	UNITED STATES TREASURY BOND	4.375% 08/15/2043 400,000	389,318	376,369
	UNITED STATES TREASURY BOND	4.625% 05/15/2054 300,000	308,935	291,479
	UNITED STATES TREASURY BOND	4.625% 05/15/2044 200,000	203,255	193,891
	UNITED STATES TREASURY BOND	4.25% 08/15/2054 1,400,000	1,356,139	1,278,481
	USTN TII	1% 2/15/46 100,000	101,452	100,433
	USTN TII	1% 02/15/2049 200,000	185,401	183,004
	USTN TII	0.25% 02/15/2050 400,000	290,997	286,730
	USTN TII	0.125% 02/15/2051 800,000	543,495	534,440
	USTN TII	0.125% 02/15/2052 400,000	250,320	246,397
	USTN TII	1.5% 02/15/2053 100,000	86,261	85,131
	USTN TII	2.125% 02/15/2054 500,000	482,314	476,439
	USTN TII	0.125% 07/15/2031 200,000	208,088	207,424
	USTN TII	0.625% 07/15/2032 782,872	796,318	760,468
	USTN TII	1.875% 07/15/2034 100,000	97,825	97,503
	Total		\$ 23,688,358	\$ 22,574,381
<u>Mutual Funds</u>				
*	BLACKROCK ADVANTAGE EMERGING MARKETS	FUND CLASS K #2015 775,949	7,627,448	7,736,213
*	BLACKROCK ADVANTAGE INTERNATIONAL	FUND CLASS K #2016 1,294,977	23,264,921	24,112,478
*	FIDELITY 500 INDEX FUNDADVANTAGE IN	B4VF818 184,801	33,136,308	37,734,528
*	PIMCO ASSET BACK SECS PORT-UNL	1,174,341	13,633,563	13,622,355
*	PIMCO SHORT TM FLT NAV PORT II	20,083	201,169	201,168
*	PIMCO LONG DUR CRED BOND PORTFOLIO INST	4,374,389	41,500,386	40,288,126
	Total		\$119,363,795	\$123,694,868
<u>Other</u>				
	BRAZIL LA	SP MYC 100,000	—	99,296
	BRAZIL LA	SP MYC -100,000	—	(100,000)
	CASH CCP	CCP ICE MSC EUR 14,626	15,933	15,151
	CASH CCP	CCP CME MSC USD 4,591	4,591	4,591
	CASH CCP	CCP LCH MSC AUD 28,65	17,597	17,371
	CASH CCP	CCP LCH MSC EUR 14,804	15,516	15,335
	CASH CCP	CCP LCH MSC GBP 9,895	12,463	12,388
	CASH COLLATERAL	LCH MSC USD 973,000	973,000	973,000
	CASH COLLATERAL DOM	MSF UBS USD 1,020,000	1,020,000	1,020,000

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	CASH COLLATERAL ICE	MSC USD 817,000	\$ 817,000	\$ 817,000
	CMLTI	5/11/2025 2A1 T1Y+240 10/35 7,954	7,391	8,041
	EURO-BOBL FUTURE	3/25/2025 CALL 119.25 01/24/2025 -1	(163)	(67)
	EURO-BOBL FUTURE	3/25/2025 PUT 117.50 01/24/2025 -1	(173)	(285)
	EURO-BUND FUTURE	3/25/2025 CALL 136.50 01/24/2025 -1	(378)	(93)
	EURO-BUND FUTURE	3/25/2025 PUT 133.50 01/24/2025 -1	(499)	(870)
	FEDERAL HOME LN MTG MLT CTF GT	2.5% 10/25/2048 23,269	20,289	20,552
	FNR 2006-15 FC	1.0 SOFR30A+24.448 3/36 1,178	1,126	1,144
	FREDDIE MAC SEASONED LNS STRUC TRANS TR	2.75% 11/2 210,133	193,480	194,006
	FUTURES COLLATERAL- MORGAN STANLEY	2,273,000	2,273,000	2,273,000
	HILTON USA TR	3.719% 11/05/2038 144A 300,000	278,707	291,637
	IRO EUR	10Y P 2.22 L 01/06/25 JPM -100,000	(243)	(1,314)
	MEXICO LA	SP MYC 100,000	—	99,818
	MEXICO LA	SP MYC -100,000	—	(100,000)
	MEXICO LA	SP MYC 200,000	—	201,069
	MEXICO LA	SP MYC -200,000	—	(200,000)
	MEXICO LA	SP MYC CDS SWAP 12/20/2028 300,000	—	298,429
	MEXICO LA	SP MYC CDS SWAP 12/20/2028 -300,000	(3,116)	(300,000)
	MILL CITY MORTGAGE LOAN TRUST	GS2 VAR 08/25/2 27,051	24,807	25,844
	MORGAN STANLEY	CME CCP MARGIN COLLATERAL 172,000	172,000	172,000
	MS PAY	VARIATION MARGINS USD 10,994	10,994	10,994
	MS-PAY	VARIATION MARGINS USD 40,238	40,238	40,238
	MS-PAY VARIATION MARGINS EUR	9,150	9,608	9,478
	MS-PAY VARIATION MARGINS GBP	10,167	12,786	12,728
	MS-PAY VARIATION MARGINS USD	5,839	5,839	5,839
	NEW RESIDENTIAL MTG LN TR	2.75% 07/25/20 172,310	159,274	163,551
	ORO USD	10Y P 3.93300 L 01/02/25 JPM -100,000	(318)	(1,141)
	ORO USD	10Y P 3.89600 L 01/06/25 GLM -100,000	(290)	(1,472)
	ORO USD	10Y P 3.89000 L 01/06/25 FAR -100,000	(275)	(1,517)
	ORO USD	10Y P 3.9 L 01/06/25 GLM -100,000	(268)	(1,442)
	ORO USD	10Y P 3.85 L 01/06/25 JPM -100,000	(263)	(1,827)
	ORO USD	10Y P 3.84 L 01/06/25 BPS -100,000	(263)	(1,905)
	ORO USD	10Y P 3.88000 L 01/09/25 NGF -100,000	(273)	(1,627)
	ORO USD	10Y C 3.62000 L 01/13/25 JPM -100,000	(270)	(5)
	ORO USD	10Y P 4.01300 L 01/13/25 NGF -100,000	(276)	(868)
	ORO USD	10Y C 3.66300 L 01/13/25 NGF -100,000	(276)	(9)
	ORO USD	10Y P 3.97 L 01/13/25 JPM -100,000	(270)	(1,102)
	ORO USD	10Y C 3.72100 L 01-13-25 GLM -100,000	(275)	(19)
	ORO USD	10Y P 4.07100 L 01/13/25 GLM -100,000	(275)	(602)
	ORO USD	10Y P 4.10000 L 01/16/25 BOA -100,000	(280)	(556)
	ORO USD	10Y C 3.70000 L 01/16/25 BOA -100,000	(280)	(27)
	ORO USD	10Y C 3.69 L 01/17/25 GLM -100,000	(273)	(29)
	ORO USD	10Y P 4.09000 L 01/17/25 GLM -100,000	(273)	(613)
	ORO USD	10Y C 3.87500 L 01/21/25 GLM -200,000	(615)	(444)
	ORO USD	10Y P 4.275 L 01/21/25 GLM -200,000	(615)	(434)
	ORO USD	10Y P 4.22200 L 01/21/25 GLM -100,000	(303)	(311)
	ORO USD	10Y C 3.82200 L 01/21/25 GLM -100,000	(303)	(149)
	ORO USD	10Y P 4.30000 L 01/23/25 GLM -100,000	(325)	(206)
	ORO USD	10Y C 3.90000 L 01/23/25 GLM -100,000	(325)	(295)
	ORO USD	10Y C 3.886 L 01/27/25 GLM -100,000	(324)	(322)
	ORO USD	10Y P 4.28600 L 01/27/25 GLM -100,000	(324)	(276)
	RALI 2006-QS7 A1	6% 6/36 10,820	8,419	8,146
	SAMI	2005-AR4 A1 TSFR1M+73.448 12/35 3,011	2,351	2,504
	SAMI	2006-AR3 1A1 TSFR1M+53.448 4/36 7,910	6,826	7,001
	SAMI	2007-AR2 2A1 TSFR1M+37.448 3/37 3,052	1,336	1,179

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	SFR	TERM B14 1LN 08/15/2028 94,314	\$ 82,131	\$ 75,427
	SINCLAIR BROADCASTING	TERM 1LN 05/25/2026 3,564	2,713	3,032
	SARM	2004-18 4A1 CSTR 12/34 1,896	1,820	1,868
	SARM	SER 2007-AR2 TSFR1M+55.448 05/25/2037 15,429	13,137	13,779
	TOWD PT MTG	2.9% 10/25/2059 144A 96,483	88,601	90,784
	UMBS	30YR 2.5% 01/01/2055 #TBA 100,000	83,883	81,328
	UMBS	30YR 5% 01/01/2055 #TBA 800,000	781,500	771,531
	UMBS	30YR 2% 02/01/2055 #TBA -1,650,000	(1,301,953)	(1,282,553)
	UMBS	30YR 3% 02/01/2055 #TBA 25,000	21,149	21,210
	UMBS	30YR 4% 02/01/2055 #TBA 2,900,000	2,635,715	2,647,609
	UMBS	30YR 5.5% 02/01/2055 #TBA 8,700,000	8,622,316	8,573,918
	UMBS	30YR 4.5% 03/01/2055 #TBA 3,900,000	3,662,953	3,661,886
	WAMU	06-AR13 A 12MTA+150 10/46 15,462	14,413	14,099
	Total		20,800,545	20,775,421
Total Investments			\$267,066,314	\$270,433,892

* Party-in-interest.

This schedule was prepared using unaudited financial data certified by the Trustee as complete and accurate in accordance with Section 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

The information in this schedule has been certified as to its completeness and accuracy by the Trustee.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, line 32 — Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 21,586,064	January 1, 2023	14	\$ 2,080,160
Shortfall	\$ (5,871,674)	January 1, 2024	15	\$ (540,324)

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, line 25 — Change in Method

The funding valuation reflects the following method change:

- A change in the interest rate basis from segment rates with no lookback (as of January 2024) to the full yield curve with no lookback (as of December 2023). The funding method change was automatically approved pursuant to §1.430(h)(2)-1(e).

Schedule SB Attachment (Form 5500) —2024 Plan Year
Mattel Cash Balance Plan
EIN: 95-1567322 PN: 013

Schedule SB, line 24 — Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the assumed expenses payable from the trust from \$4,125,000 to \$4,123,000.

This change was made to better reflect the anticipated plan experience. This assumption change did not reduce the funding shortfall; as such, approval of the Commissioner is not required.