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

2023

This Form is Open to Public Inspection

					mapection			
Part I An	nual Report Ide	entification Information						
For calendar plan	n year 2023 or fiscal	plan year beginning 01/01/2023	and ending 12/31/2023					
A This return/re	port is for:	a multiemployer plan	a multiple-employer plan (Filers checking this the employer information in accordance with the fo			ting		
		X a single-employer plan	a DFE (specify)					
B This return/re	port is:	the first return/report	the final return/report					
		an amended return/report	a short plan year return/report (less than 12 me	onths))			
C If the plan is a	a collectively-bargair	ned plan, check here						
D Check box if	filing under:	X Form 5558	automatic extension	the	e DFVC program			
		special extension (enter description	n)					
E If this is a retr	E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here							
Part II Bas	sic Plan Inform	ation—enter all requested information	า					
1a Name of pla DESERET MU	n TUAL MASTER RE	TIREMENT PLAN		1b	Three-digit plan number (PN) ▶	001		
				1c	Effective date of pla 01/01/1970	an		
Mailing addr	2a Plan sponsor's name (employer, if for a single-employer plan)2b Employer IdentificationMailing address (include room, apt., suite no. and street, or P.O. Box)Number (EIN)City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)87-0440163							
DESERET MUTUAL BENEFIT ADMINISTRATORS 2c Plan Sponsor's telephone number 801-578-5795								
PO BOX 45530 SALT LAKE CITY, UT 84145-0530 150 SOCIAL HALL AVENUE, SUITE 170 SALT LAKE CITY, UT 84145 instructions) 524290				instructions)	9			

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.

- Claterine		1	The state of the s
SIGN	Filed with authorized/valid electronic signature.	10/14/2024	MICHAEL J. RASBAND
HERE	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
HEKE	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
HEKE	Signature of DFE	Date	Enter name of individual signing as DFE

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

Page 2 Form 5500 (2023) **3a** Plan administrator's name and address X Same as Plan Sponsor 3b Administrator's EIN 3c Administrator's telephone number 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, 4b EIN enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: 4d PN а Sponsor's name Plan Name Total number of participants at the beginning of the plan year 34127 5 6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1), 6a(2), 6b, 6c, and 6d). a(1) Total number of active participants at the beginning of the plan year 11210 6a(1) a(2) Total number of active participants at the end of the plan year 10478 6a(2)Retired or separated participants receiving benefits...... 15435 b 6b Other retired or separated participants entitled to future benefits...... 4073 C 6c 29986 d Subtotal. Add lines 6a(2), 6b, and 6c. 6d Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. 3158 6e 33144 Total. Add lines 6d and 6e. 6f Number of participants with account balances as of the beginning of the plan year (only defined contribution plans 6g(1)complete this item) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) 6g(2)Number of participants who terminated employment during the plan year with accrued benefits that were 42 6h less than 100% vested..... Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)...... 8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1E 3H 3J 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) **9b** Plan benefit arrangement (check all that apply) (1) Insurance (1) Code section 412(e)(3) insurance contracts (2) Code section 412(e)(3) insurance contracts (2) (3) Trust (3) (4) General assets of the sponsor (4) General assets of the sponsor 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 **b** General Schedules R (Retirement Plan Information) **H** (Financial Information) (1) X (1)

(2)

(3)

(4)

(5)

(6)

MB (Multiemployer Defined Benefit Plan and Certain Money

Purchase Plan Actuarial Information) - signed by the plan

SB (Single-Employer Defined Benefit Plan Actuarial

DCG (Individual Plan Information) - Number Attached

MEP (Multiple-Employer Retirement Plan Information)

Information) - signed by the plan actuary

(2)

(3)

(4) (5) actuary

I (Financial Information – Small Plan)

D (DFE/Participating Plan Information)

G (Financial Transaction Schedules)

C (Service Provider Information)

A (Insurance Information) – Number Attached ___

No

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

File as an attachment to Form 5500.

Insurance companies are required to provide the information

OMB No. 1210-0110

2023

pursuant to ERISA section 103(a)(2). This Form is Open to Public Inspection							
For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023							
A Name of plan DESERET MUTUAL MASTER RETIREMENT PLAN B Three-digit plan number (PN)							001
C Plan sponsor's name as shown on line 2a of Form 5500 DESERET MUTUAL BENEFIT ADMINISTRATORS D Employer Identification Number (EIN) 87-0440163							
		rning Insurance Contra A. Individual contracts grouped					
1 Coverage Information:							
(a) Name of insurance ca THE PRUDENTIAL INSUR		PANY OF AMERICA					
(b) EIN	(c) NAIC	(d) Contract or	(e) Approximate no persons covered a			licy or co	ontract year I
(D) LIN	code	identification number	policy or contract		(f) From		(g) To
22-1211670	68241	998741	0		01/01/2023		12/31/2023
2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.							
(a) Total a	amount of con	nmissions paid		(b) To	tal amount of fees	paid	
		0					0
3 Persons receiving com	missions and	fees. (Complete as many entrie	es as needed to report all	persons).			
	(a) Name	and address of the agent, broke	er, or other person to who	m commissi	ions or fees were p	oaid	
(b) Amount of sales ar	nd base	F	ees and other commissio	ns paid			
commissions pai		(c) Amount		(d) Purpose	9		(e) Organization code
(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid							
(a) realise and describe of the agent, protein, or eather person to whom commissions of roos word paid							
(b) Amount of sales ar	nd base	F	ees and other commissio	ns paid			
commissions pai		(c) Amount		(d) Purpose	е		(e) Organization code
Commissions paid (c) Amount (d) Furpose (e) Organiza							

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid					
		Food and other commissions paid	(0)		
(b) Amount of sales and base		Fees and other commissions paid	(e) Organization		
commissions paid	(c) Amount	(d) Purpose	code		
(a) Nar	me and address of the agent, broker	, or other person to whom commissions or fees were paid			
		Fees and other commissions paid	(e)		
(b) Amount of sales and base	(c) Amount	(d) Purpose	Organization		
commissions paid	(c) / illioant	(4) 1 41,5000	code		
(a) Nar	me and address of the agent, broker	, or other person to whom commissions or fees were paid			
		Fees and other commissions paid	(e)		
(b) Amount of sales and base commissions paid	(c) Amount (d) Purpose		Organization code		
commissions paid			couc		
())					
(a) Nar	ne and address of the agent, broker	, or other person to whom commissions or fees were paid			
		Fees and other commissions paid	(e)		
(b) Amount of sales and base commissions paid	(c) Amount	(d) Purpose	Organization code		
(a) Nar	ne and address of the agent, broker	, or other person to whom commissions or fees were paid			
(4)	no and address of the agent, stener	, or said. person to mism commission or rose note para			
(b) Amount of calca and base		Fees and other commissions paid	(e)		
(b) Amount of sales and base commissions paid	(c) Amount	(d) Purpose	Organization code		

	Part	II Investment and Annuity Contract Information Where individual contracts are provided, the entire group of such indiv	vidual contracts with	each carrier may be treated	as a unit for purposes of
		this report.	riadai ooriii adio wiii	rodon odmormay bo trodica	ao a anni for parposos or
4	Curr	ent value of plan's interest under this contract in the general account at year	end		
5	Curr	ent value of plan's interest under this contract in separate accounts at year	end	5	148519579
6	Con	tracts With Allocated Funds:			
	а	State the basis of premium rates			
	h	Drawiuma naid ta agreiar		6h	
	b	Premiums paid to carrier Premiums due but unpaid at the end of the year			
	c d	If the carrier, service, or other organization incurred any specific costs in co			
	u	retention of the contract or policy, enter amount.			
		Specify nature of costs		<u></u>	
	е	Type of contract: (1) individual policies (2) group deferre	ed annuity		
		(3) other (specify)	-		
	f	If contract purchased, in whole or in part, to distribute benefits from a termi	nating plan, check l	nere I	
7					
•		tracts With Unallocated Funds (Do not include portions of these contracts material Type of contract: (1) deposit administration (2) immedi	amained in separat ate participation gu		
	а	- ^		arantee	
		(3) guaranteed investment (4) other	•		
	b	Balance at the end of the previous year		7b	0
	С	Additions: (1) Contributions deposited during the year			
		(2) Dividends and credits	_ ;_;		
		(3) Interest credited during the year	_ / /		
		(4) Transferred from separate account			
		(5) Other (specify below)	70(3)		
				7-(0)	
	a	(6)Total additions			0
		Total of balance and additions (add lines 7b and 7c(6)) Deductions:		/u	U
	-	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)		
		(2) Administration charge made by carrier			
		(3) Transferred to separate account	7 - (0)		
		(4) Other (specify below)	- 745		
		• (-) Said (Spool)	(- /		
		,			
				= /=·	
		(5) Total deductions			0
	f	Balance at the end of the current year (subtract line 7e(5) from line 7d)		7f	0

Pa	Welfare Benefit Contract Information If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.					
8	Bene	nefit and contract type (check all applicable boxes)				
	а	Health (other than dental or vision) b Dental	С	Vision	C	Life insurance
	еĪ	Temporary disability (accident and sickness) f Long-term	disability g	Supplemental unem	olovment h	Prescription drug
	· [Stop loss (large deductible) j HMO cont		PPO contract	1	I Indemnity contract
			ract K	110 contract	'	I I Indemnity contract
	m [Other (specify)				
Q	Evno	erience-rated contracts:				
		Premiums: (1) Amount received	9a(1)			
		(2) Increase (decrease) in amount due but unpaid				
		(3) Increase (decrease) in unearned premium reserve				
		(4) Earned ((1) + (2) - (3))			9a(4)	
		Benefit charges (1) Claims paid			, , ,	
		(2) Increase (decrease) in claim reserves				
		(3) Incurred claims (add (1) and (2))			9b(3)	
		(4) Claims charged			9b(4)	
	С	Remainder of premium: (1) Retention charges (on an accrual basis	s)			
		(A) Commissions	9c(1)(A)			
		(B) Administrative service or other fees				
		(C) Other specific acquisition costs				
		(D) Other expenses				
		(E) Taxes	2 (4)(=)			
		(F) Charges for risks or other contingencies				
		(G) Other retention charges	-		0-(4)(11)	
		(H) Total retention	. —		9c(1)(H)	
		(2) Dividends or retroactive rate refunds. (These amounts were	. —		9c(2)	
	d	Status of policyholder reserves at end of year: (1) Amount held to	•		9d(1)	
		(2) Claim reserves			9d(2)	
	е	(3) Other reserves			9d(3) 9e	
10		onexperience-rated contracts:	cherea in line 36(2)	.)	36	
. •		Total premiums or subscription charges paid to carrier			10a	
	_	If the carrier, service, or other organization incurred any specific co				
	~	retention of the contract or policy, other than reported in Part I, line	e 2 above, report amo	ount	10b	
	Spe	ecify nature of costs.				
_	'	IV Provision of Information				
	art I					1
		d the insurance company fail to provide any information necessary t		A?	Yes X	No
12	If th	the answer to line 11 is "Yes," specify the information not provided.	>			

SCHEDULE SB (Form 5500)

Department of the Treasury Internal Revenue Service

Employee Benefits Security Administration Pension Benefit Guaranty Corporation

Department of Labor

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

2023

This Form is Open to Public Inspection

Fo	For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023										
•	Round off	f amounts to i	nearest dollar.	•							
•	Caution: A	A penalty of \$1	,000 will be as	sessed for late fili	ng of this rep	ort unless reaso	nable cau	ise is establishe	d.		
Α	Name of pla	an						B Three-digit			
	DESERET	MUTUAL MA	STER RETIRE	MENT PLAN				plan num	ber (PN)	•	001
С	Plan spons	or's name as s	shown on line 2	2a of Form 5500 o	r 5500-SF			D Employer	Identifica	ation Number (E	EIN)
			NEFIT ADMINI						87-04	,	,
E -	E Type of plan: Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500										
P	Part I	Basic Infor	rmation								
1	Enter the	e valuation date	e:	Month 01	_ Day <u>01</u>	Year <u>2</u>	023				
2	Assets:										
	a Market	t value							. 2a		7594986843
	b Actuar	ial value							. 2b		8276043773
3	Funding	target/participa	ant count break	kdown				Number of rticipants		sted Funding Target	(3) Total Funding Target
	a For ret	tired participan	its and benefici	iaries receiving pa	yment			18623		3371074823	3371074823
	b For ter	rminated veste	ed participants.					4294		288769655	288769655
	C For ac	tive participan	ts					11210	1939501008 1944692		
	d Total							34127		5599345486	5604537076
4	If the pla	n is in at-risk s	status, check th	ne box and comple	ete lines (a) a	nd (b)					
	a Fundin	ng target disred	garding prescri	bed at-risk assum	ptions		- 	_ 	4a		
	b Fundir	ng target reflec	ting at-risk ass	sumptions, but disi	regarding trar	nsition rule for pla	ans that h	nave been in	4b		
5				nsecutive years an							5.27 %
6									5		3.27 /0
		ormal cost							6a	T	136783759
				accruals					0040400		
Sto									00		140033007
	To the best of		information supplie								assumption was applied in
				ry opinion, each other as experience under the plan		onable (taking into acc	count the exp	perience of the plan a	and reasona	bie expectations) and	d such other assumptions, in
	SIGN										
I	HERE									10/02/202	4
	Signature of actuary Date										
	DAVID PRATT WARD 23-04388										
	Type or print name of actuary Most recent enrollment number										
[DESERET MUTUAL BENEFIT ADMIN. 801-578-5973										
				Firm name				Te	elephone	number (includ	ing area code)
	150 SOCIAL P.O. BOX 45	HALL AVENUE, 5530	, SUITE 170								
		CITY, UT 84145	-0530								
			Ad	Idress of the firm				_			

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions

P	art II	Begir	ning of Year	Carryov	er and Prefunding B	alan	nces						
								(a) Carryover balance (b) Prefunding balar			ng balance		
7		-	•		able adjustments (line 13 fro				237837993				0
8				-	nding requirement (line 35 f								
9	Amount	remaining	g (line 7 minus line	8)					237837993				0
10	Interest	on line 9	using prior year's	actual retu	rn of <u>-11.60</u> %				-27589207				0
11	Prior yea	ar's exces	s contributions to	be added t	to prefunding balance:								
	a Presei	nt value o	f excess contribut	ions (line 3	88a from prior year)								0
					a over line 38b from prior ye interest rate of5.43								
				-	edule SB, using prior year's								
	C Total a	vailable a	t beginning of curre	ent plan yea	ar to add to prefunding baland	e							0
	d Portio	n of (c) to	be added to prefu	unding bala	ance								
12	Other re	ductions i	n balances due to	elections	or deemed elections								
13	Balance	at beginn	ning of current yea	r (line 9 + l	line 10 + line 11d – line 12).				210248786				0
P	Part III	Fun	ding Percenta	ages									
14	Funding			_								14	143.91 %
)							15	147.66 %
	Prior yea	ar's fundir	ng percentage for	ourposes o	of determining whether carry	over/	/prefundir	ng balance	es may be used to			16	152.02 %
17	_				less than 70 percent of the							17	%
Р	art IV	Con	tributions an	d Liquid	ity Shortfalls								
18	Contribu	tions mad			ar by employer(s) and empl	oyees	s:						
(1	(a) Dat MM-DD-Y		(b) Amount page employer		(c) Amount paid by employees	(1	(a) Da MM-DD-Y				(0	•	nt paid by byees
	····· 22 ·	,	Ginployer	,	ompleyees	(,		,	omployer (c	·)		ompi	<i>5</i> ,000
-													
						Tot	tals ►	18(b)		(0 18(c)		0
19	Discount	ted emplo	yer contributions	- see instr	uctions for small plan with a	valua	ation date	after the	beginning of the y	ear:			
a Contributions allocated toward unpaid minimum required contributions from prior year					prior years	S	<u>1</u>	9a					
b Contributions made to avoid restrictions adjusted to valuation date						<u>1</u>	9b						
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date												
20 Quarterly contributions and liquidity shortfalls:													
a Did the plan have a "funding shortfall" for the prior year?						Yes X 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 "Y	es," see instruction	ns and con	nplete the following table as								
		(1) 1s	•		Liquidity shortfall as of en (2) 2nd	d of q	quarter of		year 3rd			(4) 4th	1
		(1) 15	•		(Z) ZIIU	\dagger		(3)	oiu			(-r) (1)	<u> </u>

P	art V	Assumpti	ons Used to Determine	Funding Target and Tarç	get Normal Cost		
21	Discount	rate:					
	a Segme	ent rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %		N/A, full yield curve used
	b Applica	able month (er	nter code)			21b	4
22	Weighted	l average retire	ement age			22	64
23	Mortality	table(s) (see	instructions) Preso	cribed - combined Prescr	ibed - separate	Substitu	ute
Pa	art VI I	Miscellane	ous Items				
24	Has a cha	ange been ma	ade in the non-prescribed actua	arial assumptions for the current pl	an year? If "Yes," see i	nstruction	
	attachme	nt					Yes X No
25	Has a me	thod change l	been made for the current plar	year? If "Yes," see instructions re	egarding required attach	nment	Yes X No
26	Demogra	phic and bene	efit information				
	a Is the p	lan required to	provide a Schedule of Active	Participants? If "Yes," see instruc	tions regarding required	d attachme	ent X Yes No
	b Is the p	lan required to	o provide a projection of expec	eted benefit payments? If "Yes," se	e instructions regarding	required	attachment X Yes No
27		•	_	r applicable code and see instructi		27	
P	art VII	Reconcili	ation of Unpaid Minimu	um Required Contribution	s For Prior Years		l
28	Unpaid m		•	ears		28	
29				unpaid minimum required contribut		29	
30	` '			ibutions (line 28 minus line 29)		30	0
	art VIII		Required Contribution	· · · · · · · · · · · · · · · · · · ·			
			excess assets (see instruction				
			<u> </u>	, , , , , , , , , , , , , , , , , , ,		31a	140099887
	b Excess	assets, if app	licable, but not greater than lir	ne 31a		31b	140099887
32	Amortizat	tion installmen	nts:		Outstanding Bala	nce	Installment
	a Net sho	ortfall amortiza	ation installment				
	b Waiver	amortization i	installment				
33				r the date of the ruling letter granti) and the waived amount		33	
34	Total fund	ding requireme	ent before reflecting carryover/	prefunding balances (lines 31a - 3	1b + 32a + 32b - 33)	34	0
				Carryover balance	Prefunding balar	nce	Total balance
35			se to offset funding				0
36	-					36	0
			,				, , , , , , , , , , , , , , , , , , ,
	37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)						
38	38 Present value of excess contributions for current year (see instructions)						
	a Total (excess, if any, of line 37 over line 36) 38a 0						
39	b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances						
40				(excess, if any, of line 36 over in	· · · · · · · · · · · · · · · · · · ·	40	0
	rt IX			he American Rescue Plar			
		l	_		•		·
41			e to use the extended amortization rule applies. 2019 20		on or before December	31, 2021,	, check the box to indicate the first

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

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023	and ending 12/31/2023	
A Name of plan	B Three-digit	
DESERET MUTUAL MASTER RETIREMENT PLAN	plan number (PN)	001
	_	
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (E	IN)
DESERET MUTUAL BENEFIT ADMINISTRATORS	87-0440163	
Part I Service Provider Information (see instructions)	I	
(000 000 000 000 000 000 000 000 000 00		
You must complete this Part, in accordance with the instructions, to report the information requ	ired for each person who received, dir	ectly or indirectly,
\$5,000 or more in total compensation (i.e., money or anything else of monetary value) in conne position with the plan during the plan year. If a person received only eligible indirect compens		
you are required to answer line 1 but are not required to include that person when completing to		quired disclosures,
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		
indirect compensation for which the plan received the required disclosures (see instructions for No	definitions and conditions)	XYes
If you answered line 1a "Yes," enter the name and EIN or address of each person providing the		roviders who
received only eligible indirect compensation. Complete as many entries as needed (see instruc	ctions).	
(b) Enter name and EIN or address of person who provided you disclose	ures on eligible indirect compensation	
ABRY ASF INVESTORS IV LP		_
98-1426949		
(b) Enter name and EIN or address of person who provided you disclose	ures on eligible indirect compensation	
ABRY HERITAGE CAPITAL PARTNERS II		_
87-1434499		
(b) Fater and FIN and the confidence of a second constitution of the confidence of t	I what a second and a second a second and a second a second and a second a second and a second a second a second a second and a second a second a second a second a second and a second a s	
(b) Enter name and EIN or address of person who provided you disclosu	ures on eligible indirect compensation	
ABRY IX CAPITAL PARTNERS LP		
98-1450551		
(b) Enter name and EIN or address of person who provided you disclosu	ures on eligible indirect compensation	
ALBUM VENTURES LLC		

Schedule C (Form 5500) 2023	Page 2- 1
<u>``</u>	ddress of person who provided you disclosures on eligible indirect compensation
ALTAS VENTURE LIFE SCIENCE ADVISORS	
47-2411602	
47-2411002	
(b) Enter name and EIN or ac	ddress of person who provided you disclosures on eligible indirect compensation
ANGELO GORDON AND CO LP	190 ELGIN AVENUE
	GRAND CAYMAN, CAYMAN ISLANDS KY19007 GB
(b) Fator and and FIN and	
<u>``</u>	ddress of person who provided you disclosures on eligible indirect compensation
APOGEM CAPITAL LLC	
05.4004707	
85-1664787	
(b) Enter name and EIN or ad	ddress of person who provided you disclosures on eligible indirect compensation
AUDAX MANAGEMENT COMPANY	
04-3525044	
(h) Enter name and EIN or ac	ddress of person who provided you disclosures on eligible indirect compensation
BATTERY MANAGEMENT COMPANY LLC	ONE MARINA PARK DRIVE
BATTERN IMMUNICEMENT COMM ANT ELEC	SUITE 100 BOSTON, MA 02210
(b) Enter name and EIN or ac	ddress of person who provided you disclosures on eligible indirect compensation
BLACKROCK INSTITUTIONAL TRUST CO	
94-3112180	
(b) Enter name and EIN or ac	ddress of person who provided you disclosures on eligible indirect compensation
BOUNDARY STREET CAPITAL LP	201000 of person who provided you disclosures on engine mander compensation
83-4381506	
(b) Enter name and EIN or ac	ddress of person who provided you disclosures on eligible indirect compensation
BRIDGE SENIORS HOUSING FUND MANAGER	

(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
CBF MANAGER LP	
82-3608385	
(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
CHARGER INVESTMENT PARTNERS	
84-3181508	
(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
54	0 CLARENDON STREET TH FLOOR OSTON, MA 02116
(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
CLARION PARTNERS LLC	
47-2899295	
(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
COLUMBIA CAPITAL LP	
54-1904469	
(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
CROSS CREEK ADVISORS LLC	
36-4747209	
(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
CROSSLINK CAPITAL MANAGEMENT LLC	
82-3344713	
(b) Enter name and EIN or address of pe	erson who provided you disclosures on eligible indirect compensation
DIMENSIONAL FUND ADVISORS LP	
30-0447847	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
EDGEWATER GROWTH CAPITAL MGMT IV
81-3091897
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ENTRUST GLOBAL PARTNERS LLC
13-4021839
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GMO
56-2427157
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GOLDMAN SACHS ASSET MANAGEMENT
40.0575000
13-3575636
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GOLDMAN SACHS HEDGE FUND STRATEGIES
98-0435206
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GOLDPOINT PARTNERS LLC
13-5582869
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GRANDEUR PEAK GLOBAL ADVISORS
90-0732232
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GRIDIRON CAPITAL LLC
83-2602576

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HARBOURVEST PARTNERS LP
74-3130888
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HARRISON STREET ADVISORS LLC
45-3147571
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HARRISON STREET REAL ESTATE MGMT LL
30-0836497
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HARVEST PARTNERS LP
20-4440435
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HEITMAN CAPITAL MANAGEMENT LLC
36-4265579
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HGGC LLC
41-2258172
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HIG CAPITAL LLC
65-0863927
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HINES CAPITAL ADVISORS LLC
86-1274922

(b) Enter name and EIN or addres	ss of person who provided you disclosures on eligible indirect compensation
HPS INVESTMENT PARTNERS LLC	
00.0774070	
20-8774276	
(b) Enter name and EIN or addres	ss of person who provided you disclosures on eligible indirect compensation
I SQUARED CAPITAL ADVISORS LLC	
00.4040770	
98-1043772	
(b) Enter name and EIN or addres	s of person who provided you disclosures on eligible indirect compensation
INVESCO CAPITAL MANAGEMENT LLC	3500 LACEY ROAD SUITE 700
	DOWNERS GROVE, IL 60515
(b) Enter name and EIN or addres	s of person who provided you disclosures on eligible indirect compensation
JLL PARTNERS LLC	
81-3583478	
01 0000-110	
(b) Enter name and EIN or addres	s of person who provided you disclosures on eligible indirect compensation
KICKSTART CAPITAL LLC	
40.0000470	
46-0808172	
• • • • • • • • • • • • • • • • • • • •	ss of person who provided you disclosures on eligible indirect compensation
KOHLBERG AND COMPANY LLC	
13-3850539	
10 0000000	
(b) Enter name and EIN or addres	s of person who provided you disclosures on eligible indirect compensation
KOHLBERG KRAVIS ROBERTS AND CO	
13-2857105	
10 2007 100	
<u>``</u>	s of person who provided you disclosures on eligible indirect compensation
KOPERNIK GLOBAL INVESTORS LLC	
46-2760679	

(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
LEVINE LEICHTMAN CAPITAL PARTNERS I	
95-4475693	
(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
LONGVIEW PARTNERS LLP	
98-0364114	
(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
MADRONA VENTURE GROUP LLC	
91-2005323	
(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
MAN SOLUTIONS LIMITED	2 SWAN LANE LONDON, UK EC4R3AD GB
(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
MERCATO PARTNERS GROWTH II GP LLC	
20-5505123	
(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
MERITECH SUB-MANAGEMENT CORPORATION	245 LYTTON AVE SUITE 125
	PALO ALTO, CA 94301
(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
MFS HERITAGE TRUST COMPANY	
57-1187281	
37-1107201	
(b) Enter name and EIN or address	of person who provided you disclosures on eligible indirect compensation
MONARCH ALTERNATIVE CAPITAL LP	
37-1424923	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation MONROE CAPITAL PRIVATE CREDIT FUND 98-1532848 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation MORGAN STANLEY REAL ESTATE ADVISOR 20-0109235 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation **NEW MOUNTAIN CAPITAL LLC** 81-0659915 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation **NEW MOUNTAIN FINANCE ADVISER** 27-4530509 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation NEW MOUNTAIN GUARDIAN II GP 81-3956165 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation NGC CAPITAL MANAGEMENT LLC 98-1467700 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation OMEGA FUND MANAGEMENT LLC 20-4567513 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation **OPENVIEW INVESTMENTS** 20-5362727

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation PELION VENTURE PARTNERS VI LLC 87-0578851 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation PELION VENTURES VII GP LLC 84-2488296 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation **PGIM WADHWANI** ORION HOUSE FLOOR 9 5 UPPER ST MARTINS LANE LONDON, UK WC2H9EA GB (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation PORTFOLIO ADVISORS LLC 06-1487853 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation QUESTMARK ADVISERS III LLC 26-0189125 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation REDPOINT OMEGA IV LLC 86-2766710 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation **RELIANCE TRUST** 58-1428634 (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation **RMWC MANAGEMENT INC** 47-3867432

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
RREEF AMERICA LLC
82-1270846
02-12/10040
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
SHENKMAN CAPITAL MANAGEMENT INC
40.000004
13-3280361
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
SIGNAL PEAK VENTURES LLC
94-3382730
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
STONEPEAK PARTNERS LP
45-1218294
40 1210204
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
THE PRAEDIUM GROUP LLC
13-4148539
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
THE VANGUARD GROUP
23-1945930
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
THOMAS J HERZFELD ADVISORS INC
50.044.4000
59-2414380
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
USAA REAL ESTATE COMPANY LLC
46-1641879
40 1041070

(b) Enter name and EIN or address of	of person who provided you disclosures on eligible indirect compensation
VALOR MANAGEMENT LLC	
84-2218024	
(h) Enter name and EIN or address of	of person who provided you disclosures on eligible indirect compensation
VAN ECK ASSOCIATES CORPORATION	666 THIRD AVENUE
VAN EUR ASSOCIATES CORT CRATION	9TH FLOOR NEW YORK, NY 10017
	NEW FORK, WE FOOT
(b) Enter name and EIN or address of	of person who provided you disclosures on eligible indirect compensation
VISTA EQUITY PARTNERS MANAGEMENT LL	
26-0434499	
(b) Enter name and EIN or address of	of person who provided you disclosures on eligible indirect compensation
WHITE OAK GLOBAL ADVISORS LLC	
26-0340395	
(b) Enter name and EIN or address of	of person who provided you disclosures on eligible indirect compensation
WYNNCHURCH CAPITAL LP	person who provided you disclosures on engine mairect compensation
W.W.O. 10.10.11 (1.11.12.2.	
47-1439112	
(b) Enter name and EIN or address of	of person who provided you disclosures on eligible indirect compensation
ZETTA VENTURE CAPITAL LLC	
46-4103895	
(b) Enter name and EIN or address of	of person who provided you disclosures on eligible indirect compensation
(h) Fator ages and FIN on a literature	of paragraphs provided you displayure as aliable indicate assures as in
(D) Enter name and EIN or address (of person who provided you disclosures on eligible indirect compensation

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Page	3	-	1	

Schedule C (Form 5500) 20	Schedule	С	(Form	5500	202
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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)

JP MORGAN INVEST MGMT

13-3200244

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee			include eligible indirect		provider give you a
			compensation? (sources		service provider excluding	formula instead of
	person known to be a party-in-interest	enter -0	other than plan or plan	plan received the required disclosures?	eligible indirect compensation for which you	an amount or
	a party-in-interest		sponsor)	disclosures?	answered "Yes" to element	
					(f). If none, enter -0	
					()	
51	NA	1702558				
			Yes No X	Yes No		Yes No

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

PRUDENTIAL INSURANCE CO

22-1211670

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee			include eligible indirect		provider give you a
	organization, or person known to be	enter -0	compensation? (sources other than plan or plan	compensation, for which the plan received the required	service provider excluding eligible indirect	formula instead of an amount or
	a party-in-interest	enter -0	sponsor)	disclosures?	compensation for which you	
	a party in interest		op 0.100.)	a.ee.eea.ee	answered "Yes" to element	
					(f). If none, enter -0	
51 52	NA	908313			0	
			Yes X No	Yes X No		Yes No X

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

SCHRODER INVESTMENT MGMT NA INC

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee		receive indirect	include eligible indirect		provider give you a
	,	, ,	compensation? (sources	compensation, for which the	service provider excluding	formula instead of
	person known to be	enter -0	other than plan or plan	plan received the required	eligible indirect	an amount or
	a party-in-interest		sponsor)	disclosures?	compensation for which you	
					answered "Yes" to element	
					(f). If none, enter -0	
51	NA	849069				
			Yes No X	Yes No		Yes No

Page 3	3 - 2
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answered	d "Yes" to line 1a above	e, complete as many	entries as needed to list ea	or Indirect Compensation and person receiving, directly or the plan or their position with the	indirectly, \$5,000 or more in	total compensation
			(a) Enter name and EIN or	r address (see instructions)		
VOYA IN	VESTMENT LLC					
06-144062	27					
(b) Service Code(s)	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?	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 or an amount or estimated amount
51	NA	817914	Yes No X	Yes No		Yes No
	-		(a) Enter name and EIN or	address (see instructions)		
43-192573 (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	(h) Did the service provider give you a formula instead or an amount or estimated amount
51	NA	435502	Yes No X	Yes No	(f). If none, enter -0	Yes No
	1		a) Enter name and EIN or	address (see instructions)		
JP MORG	GAN CHASE BANK					
(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	(h) Did the service provider give you a formula instead of an amount or estimated amount
51	NA	362273	Yes No X	Yes No		Yes No

Page	3 -	3

	, , ,	,	with services rendered to the	<u>'</u>	1 9 1 7 1	
			(a) Enter name and EIN or	r address (see instructions)		
DESERE	T TRUST COMPANY					
87-02916	56					
07-02910	T	T				1
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
19	AFFILIATE OF SPONSOR	299861	Yes No 🛚	Yes No		Yes No
	1		a) Enter name and FIN or	address (see instructions)		
MAPKITI	NORTH AMERICA INC		,			
WARRE	NORTH AMERICA INC					
13-41539	88					
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
15 50	NA	297870	Yes No 🛚	Yes No		Yes No
			a) Enter name and EIN or	address (see instructions)	<u> </u>	
FACTSET	ΓRESEARCH SYSTEI	MS INC	7TH FL	OVER AVENUE LOOR /ALK, CT 06850		
(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	Did the service provider give you formula instead o an amount or
15 50	NA	289052	Yes No X	Yes No N		Yes No

Page	3 -	4
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Schedule C (Form	5500	2023
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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)

SAGITEC SOLUTIONS LLC

20-0970684

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee			include eligible indirect	compensation received by	
	,	, ,	compensation? (sources	compensation, for which the	service provider excluding	formula instead of
	person known to be	enter -0	other than plan or plan	plan received the required	eligible indirect	an amount or
	a party-in-interest		sponsor)	disclosures?	compensation for which you answered "Yes" to element	
					(f). If none, enter -0	
					(i) ii iieie, eine. e i	
15 50	NA	284489				
			Yes No X	Yes No		Yes No

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

CITY OF LONDON INVST MGMT CO LTD

77 GRACECHURCH STREET LONDON, UK EC3V 0AS GB

(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
51	NA	239479	Yes No 🗵	Yes No		Yes No

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

THE BANK OF NEW YORK MELLON

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee		receive indirect	include eligible indirect		provider give you a
	,	, ,	compensation? (sources	compensation, for which the	service provider excluding	formula instead of
	person known to be	enter -0	other than plan or plan	plan received the required	eligible indirect	an amount or
	a party-in-interest		sponsor)	disclosures?	compensation for which you	
					answered "Yes" to element	
					(f). If none, enter -0	
19 52	NA	237248			0	
			Yes X No	Yes X No		Yes X No

Page	3 -	
raye	J -	,

answered	"Yes" to line 1a above	e, complete as many	entries as needed to list ea	or Indirect Compensation the person receiving, directly or the plan or their position with the	indirectly, \$5,000 or more in	total compensation
	-, , - <u> </u>	,		r address (see instructions)	7	· · · · · · · · · · · · · · · · · · ·
VIRTUS P	PARTNERS INC					
95-419176	64					
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
51	NA	236729	Yes No 🛚	Yes No		Yes No
		(a) Enter name and EIN or	address (see instructions)		
30-055177 (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 formula instead o an amount or estimated amount
51 68	NA	212855	Yes X No [Yes 🛛 No 🗌	0	Yes X No
	!	(a) Enter name and EIN or	address (see instructions)		
NUANCE 26-364917	INVESTMENTS LLC					
(b) Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	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?	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 formula instead o an amount or estimated amount

Yes No X

Yes No

Page	3 -	6
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NA

180503

Yes X No

Yes X No

				r Indirect Compensation of person receiving, directly or		
		value) in connection v	with services rendered to the	ne plan or their position with the		
			(a) Enter name and EIN or	r address (see instructions)		
SOUTHE	ASTERN ASSET MAN	IAGEMENT				
62-095178	B1					
(b) Service Code(s)	Relationship to employer, employer organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	(h) Did the service provider give you a formula instead of an amount or estimated amount
51	NA	189166	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)		
CLEARW	ATER ANALYTICS		STE 90	MAIN ST 00 , ID 83702		
(b) Service Code(s)	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?	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 formula instead or an amount or estimated amount
15 50	NA	188156	Yes No X	Yes No		Yes No
	•	((a) Enter name and EIN or	address (see instructions)		
EAGLE C	APITAL MANAGEMEN	NT				
22-336120	01					
(b) Service Code(s)	Relationship to employer, employer 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

0

Yes X No

Page	3	-	7
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include eligible indirect

compensation, for which the

plan received the required

disclosures?

Yes No

compensation received by

service provider excluding

eligible indirect

answered "Yes" to element (f). If none, enter -0-.

compensation for which you estimated amount?

provider give you a

formula instead of

an amount or

Yes No

Code(s)

10 50

employer, employee | compensation paid

by the plan. If none,

enter -0-.

146692

organization, or

person known to be

a party-in-interest

NA

				nch person receiving, directly or the plan or their position with the		
		ı	(a) Enter name and EIN o	r address (see instructions)		
LSV ASS	SET MANAGEMENT					
23-27722	200					
	1	1				1
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
51 52	NA	173424	Yes 🛛 No 🗌	Yes X No	0	Yes X No
			(a) Enter name and EIN or	address (see instructions)		
06-18181	BERG FINANCE LP					
(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
15 50	NA	162525	Yes No X	Yes No		Yes No
	·		(a) Enter name and EIN or	address (see instructions)		•
DELOITT	E AND TOUCHE LLP					
13-38915	17					
(b) Service	(c) Relationship to	(d) Enter direct	(e) Did service provider	(f) Did indirect compensation	(g) Enter total indirect	(h) Did the service

receive indirect

compensation? (sources

other than plan or plan

sponsor)

Yes No X

Page	3 -	•
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Schedule C	(Form 550	JO) 2023
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answered	d "Yes" to line 1a above	e, complete as many	entries as needed to list ea	r Indirect Compensation ich person receiving, directly or ne plan or their position with the	indirectly, \$5,000 or more in t	otal compensation
			(a) Enter name and EIN or	r address (see instructions)		
SANDS C	CAPITAL MANAGEME	NT				
20-28307	51					
(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NA	139404	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)		
82-280722	23					
(b) Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none, enter -0	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NA	139086	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)		
TIMESSC	QUARE CAPITAL MAN	AGEMENT				
20-166530	04					
(b) Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	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?	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 X

Yes No

Yes No

51

NA

	Schedule C (Form 550	00) 2023		Page 3 - 9		
answered	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	r address (see instructions)		
ZAZOVE	ASSOCIATES LLC					
36-398437	73					
(b) Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 68	NA	123854	Yes X No	Yes X No	0	Yes X No
		((a) Enter name and EIN or	address (see instructions)		
DELOITT	E TAX LLP					
86-106577	72					

(b) Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
10 50	NA	118850	Yes No 🛚	Yes No		Yes No

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

HORIZON ASSET MANAGEMENT

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee organization, or person known to be a party-in-interest		receive indirect compensation? (sources other than plan or plan sponsor)	include eligible indirect compensation, for which the plan received the required disclosures?	compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	formula instead of an amount or estimated amount?
51	NA	105382	Yes No X	Yes No		Yes No

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NA

73612

Yes No X

Yes No

answered	d "Yes" to line 1a above	e, complete as many	entries as needed to list ea	or Indirect Compensation in the person receiving, directly or the plan or their position with the	indirectly, \$5,000 or more in	total compensation
		((a) Enter name and EIN o	r address (see instructions)		
VICTORY	CAPITAL MANAGEN	MENT INC				
13-27001	61					
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
51	NA	96701	Yes No 🛚	Yes No		Yes No
		1	(a) Enter name and EIN or	addraga (aga instructions)		
86-17514	T			(n)		
(b) Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	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?	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 formula instead o an amount or estimated amount
51	NA	94074	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)		•
GROOM 52-12190	LAW GROUP					
(b) Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	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?	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 formula instead o an amount or estimated amount

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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)

COLUMBIA MANAGEMENT INVESTMENT ADVI

13-3180631

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee			include eligible indirect	compensation received by	provider give you a
			compensation? (sources	compensation, for which the	service provider excluding	formula instead of
	person known to be	enter -0	other than plan or plan	plan received the required	eligible indirect	an amount or
	a party-in-interest		sponsor)	disclosures?	compensation for which you	
					answered "Yes" to element	
					(f). If none, enter -0	
51 68	NA	69883			0	
			Yes X No	Yes X No		Yes X No
	ı	1			I	L

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

FISHER INVESTMENTS

20-2480800

(b) Service Code(s)	Relationship to employer, employer organization, or person known to be a party-in-interest		(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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NA	69361	Yes No 🛚	Yes No		Yes No

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

LORD ABBETT AND CO LLC

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	receive indirect compensation? (sources other than plan or plan sponsor)	include eligible indirect compensation, for which the plan received the required disclosures?	compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
51 52 68	NA	56276	Yes X No	Yes X No	0	Yes X No

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answered	d "Yes" to line 1a above	e, complete as many	entries as needed to list ea	or Indirect Compensation in the person receiving, directly or the plan or their position with the	indirectly, \$5,000 or more in	total compensation
-	<u> </u>		(a) Enter name and EIN o	r address (see instructions)	<u> </u>	
PITCHBC	OOK DATA INC					
20-86253	16					
(b) Service Code(s)	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	
49 50	NA	52628	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)		
SECOR II	NVESTMENT MANAG		. ,	· · · · · · · · · · · · · · · · · · ·		
45-30673	64					
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
51	NA	48089	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)		
KIRTON I	MCCONKIE					
(b) Service Code(s)	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	
29 50	NA	38380				

Yes No X

Yes No

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answered	d "Yes" to line 1a above	e, complete as many	entries as needed to list ea	r Indirect Compensation ich person receiving, directly or ne plan or their position with the	indirectly, \$5,000 or more in	total compensation
		((a) Enter name and EIN or	r address (see instructions)		
RAFI IND	ICES LLC					
81-44002	35					
(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
51	NA	36475	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)		
MONDRI	AN INVESTMENT PAF	RTNERS LIMITE		ESHAM STREET ON, UK EC2V 7JD GB		
(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
51	NA	32092	Yes No 🛚	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)	·	
BCA RES	SEACH			TH AVENUE 'ORK, NY 10036		
(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
49 50	NA	26100	Yes □ No ☒	Yes □ No □		Yes \Box No \Box

Page	3	-	•	14
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answered	d "Yes" to line 1a above	e, complete as many	entries as needed to list ea	r Indirect Compensation ch person receiving, directly or the plan or their position with the	indirectly, \$5,000 or more in	total compensation
-			(a) Enter name and EIN or	r address (see instructions)		
FITCH SO	OLUTIONS					
13-39745	57					
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
49 50	NA	24870	Yes No 🛚	Yes No		Yes No
			a) Enter name and EIN or	address (see instructions)		
ALPINE N	MACRO			HERBROOKE STREET WEST S REAL, QUEBEC H3A 1E7 CA	SUITE 1800	
(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 formula instead o an amount or estimated amount
49 50	NA	21850	Yes No 🛚	Yes No		Yes No
		(a) Enter name and EIN or	address (see instructions)	<u> </u>	
ZIONS			FLOOF	OUTH MAIN R 11 LAKE CITY, UT 84133		
(b) Service Code(s)	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?	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 formula instead o an amount or estimated amount
21 50	NA	19016	Yes No X	Yes No		Yes No

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NA

7029

Yes No X

Yes No

answered	f "Yes" to line 1a above	e, complete as many	entries as needed to list ea	or Indirect Compensation ach person receiving, directly or the plan or their position with the	indirectly, \$5,000 or more in	total compensation
		((a) Enter name and EIN o	r address (see instructions)		
EVESTM	ENT ALLIANCE LLC			LENRIDGE POINT PARKWAY ITA, GA 30342		
(b) Service Code(s)	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?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	(h) Did the service provider give you a formula instead of an amount or estimated amount
49 50	NA	18134	Yes No X	Yes No		Yes No
		1	(a) Enter name and EIN or	address (see instructions)		
(b) Service Code(s)	Relationship to employer, employee organization, or person known to be	(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	(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	(h) Did the service provider give you a formula instead of an amount or
	a party-in-interest		sponsor)	uisciosures:	answered "Yes" to element (f). If none, enter -0	estimated amount
51	NA	16723	Yes No X	Yes No		Yes No
			(a) Enter name and EIN or	address (see instructions)	-	!
	AN PEPPER HAMILTO	ON SANDERS LL				
58-09469	15				<u>, </u>	
(b) Service Code(s)	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?	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

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensatio or provides contract administrator, consulting, custodial, investment advisory, investment manage questions for (a) each source from whom the service provider received \$1,000 or more in indirect provider gave you a formula used to determine the indirect compensation instead of an amount or many entries as needed to report the required information for each source.	ment, broker, or recordkeepin compensation and (b) each so	g services, answer the following ource for whom the service
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
	(GGG Methadilerie)	Somponeation
(d) Enter name and EIN (address) of source of indirect compensation	formula used to determine	compensation, including any the service provider's eligibility 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	formula used to determine	compensation, including any the service provider's eligibility 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	formula used to determine	compensation, including any the service provider's eligibility the indirect compensation.

Pa	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		

Pa	art III Termination Information on Accountants and En (complete as many entries as needed)	nrolled Actuaries (see instructions)
а	Name:	b EIN:
С	Position:	
d	Address:	e Telephone:
Ex	planation:	
a	Name:	b EIN:
<u> </u>	Position:	
d	Address:	e Telephone:
Ev	rplanation:	
LA	pianation.	
а	Name:	b EIN:
C	Position:	D EIIV.
d	Address:	e Telephone:
u	Addiess.	C releptione.
Ex	planation:	·
	•	
а	Name:	b EIN:
С	Position:	
d	Address:	e Telephone:
Ex	planation:	
<u>a</u>	Name:	b EIN:
<u> </u>	Position:	
d	Address:	e Telephone:
ΕX	planation:	

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

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal	olan year beginning	01/01/2023 and	ending 12/31/2023	
A Name of plan			B Three-digit	
DESERET MUTUAL MASTER RETI	REMENT PLAN		plan number (PN)	001
				•
C Plan or DFE sponsor's name as sh		5500	D Employer Identification Numb	er (EIN)
DESERET MUTUAL BENEFIT ADM	INISTRATORS		87-0440163	
		Ts, PSAs, and 103-12 IEs (to be con	mpleted by plans and DFEs)	
a Name of MTIA, CCT, PSA, or 103-		to report all interests in DFEs)		
a Name of WITA, CCT, FSA, of 103-	12 IE: PRISA			
b Name of sponsor of entity listed in	(a): PRUDENTIA	L INSURANCE CO.		
O FINIDAL OR COLLEGE	d Entity	e Dollar value of interest in MTIA, CCT, P	SA, or	
C EIN-PN 22-1211670-038	code	103-12 IE at end of year (see instruction		88992750
a Name of MTIA, CCT, PSA, or 103-	12 IE: PRISA II			
h Name of anonces of autitudication	(a). PRUDENTIA	L INSURANCE CO.		
b Name of sponsor of entity listed in	(a):			
C EIN-PN 22-1211670-039	d Entity	e Dollar value of interest in MTIA, CCT, P		59526829
22-1211070-039	code	103-12 IE at end of year (see instruction	ns)	
a Name of MTIA, CCT, PSA, or 103-	12 IE: JP MORGAN	I SSPF REIT		
b Name of sponsor of entity listed in	(a): JP MORGAN	1		
C EIN-PN 13-3980309-001	d Entity C	e Dollar value of interest in MTIA, CCT, P		45976711
	code	103-12 IE at end of year (see instruction	าร)	
a Name of MTIA, CCT, PSA, or 103-	12 IE: JP MORGAN	I SPF REIT		
b Name of sponsor of entity listed in	JP MORGAN	N		
b Name of sponsor of entity fisted in	(a).			
C EIN-PN 13-6038770-001	d Entity	e Dollar value of interest in MTIA, CCT, P		36516832
	code	103-12 IE at end of year (see instruction	าร)	
a Name of MTIA, CCT, PSA, or 103-	12 IE: PAM BANK I	OAN FUND LP		
.	, PAM BANK	LOAN GP LLC		
b Name of sponsor of entity listed in	(a):	201.11 0. 220		
C EIN-PN 46-5076716-001	d Entity	e Dollar value of interest in MTIA, CCT, P	SA, or	16676993
C [III-FI] 40 007 07 10 001	code	103-12 IE at end of year (see instruction	ns)	10070000
a Name of MTIA, CCT, PSA, or 103-	12 IE: LSV EMERG	ING MARKETS CIT		
	NODTHERN	TRUST		
b Name of sponsor of entity listed in	(a).			
C EIN-PN 90-6169542-011	d Entity C	e Dollar value of interest in MTIA, CCT, P 103-12 IE at end of year (see instruction		15899505
a Name of MTIA, CCT, PSA, or 103-		000 INDEX FUND		
b Name of sponsor of entity listed in	(a): BLACKROC	K INSTITUTIONAL TRUST COMPANY, N.A		
	d Entity	e Dollar value of interest in MTIA, CCT, P	SA or	70500444
C EIN-PN 94-6589508-001	d Entity C	103-12 IE at end of year (see instruction		72532441

Page 2 -	
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Schedule D (Form 5500) 2023

				
a Name of MTIA, CCT, PSA, or 103-	-12 IE: MFS INTERN	NATIONAL GROWTH FUND		
b Name of sponsor of entity listed in (a): MFS HERITAGE TRUST COMPANY				
C EIN-PN 57-1187281-001	d Entity C	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	17471481	
a Name of MTIA, CCT, PSA, or 103-	-12 IE: TIMESSQUA	RE MID CAP GROWTH FUND		
b Name of sponsor of entity listed in	(a): GLOBAL TR	UST COMPANY		
c EIN-PN 32-6505859-001	d Entity C	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	21006998	
a Name of MTIA, CCT, PSA, or 103-	-12 IE: VICTORY S	MALL CAP VALUE COLLECTIVE		
b Name of sponsor of entity listed in	(a): GLOBAL TR	RUST COMPANY		
c EIN-PN 90-6240599-008	d Entity C code	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	12092632	
a Name of MTIA, CCT, PSA, or 103-	-12 IE: INTERNATIO	DNAL EQUITY LONG-ONLY FUND		
b Name of sponsor of entity listed in	(a): FIERA CAPI	TAL INC.		
c EIN-PN 47-5258900-002	d Entity E	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	18242604	
a Name of MTIA, CCT, PSA, or 103-	-12 IE: BRIDGEWAT	TER PURE ALPHA FUNDS, LTD.		
b Name of sponsor of entity listed in	(a): BRIDGEWA	TER PURE ALPHA FUNDS, LTD.		
c EIN-PN 98-0501381-001	d Entity E	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	50390162	
a Name of MTIA, CCT, PSA, or 103-	-12 IE: COMMINGLE	ED PENSION TRUST FUND (LS)		
b Name of sponsor of entity listed in	(a): JPMORGAN	CHASE BANK, N.A.		
C EIN-PN 85-1002095-001	d Entity code C	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	398079449	
a Name of MTIA, CCT, PSA, or 103-	-12 IE: BNYM MELL	ON DB SL STOCK INDEX FUND		
b Name of sponsor of entity listed in	(a): THE BANK (OF NEW YORK MELLON		
C EIN-PN 25-6078093-010	d Entity C	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	22131420	
a Name of MTIA, CCT, PSA, or 103-	-12 IE: MONDRIAN	INTL EQTY FOCUSED FUND, LP		
b Name of sponsor of entity listed in	(a): MONDRIAN	INVESTMENT GROUP US, INC.		
C EIN-PN 86-1718364-016	d Entity E	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	30141099	
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	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	Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		

F	Part II	Information on Participating Plans (to be completed by DFEs, other than Complete as many entries as needed to report all participating plans. DCGs must report each page 1.	DCGs) articipating plan using Schedule DCG.)
а	Plan nam		
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	e e	
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	e	
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	e	
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	е	
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	е	
b	Name of plan spor	sor	C EIN-PN
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b	Name of plan spor	sor	C EIN-PN
а	Plan nam	е	
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	е	
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	е	
b	Name of plan spor	sor	C EIN-PN
	Plan nam	е	
b	Name of plan spor	sor	C EIN-PN
а	Plan nam	е	
b	Name of	nos	C EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration This schedule is required to be filed under section 104 of the Employee

Internal Revenue Code (the Code). File as an attachment to Form 5500.

Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the

Financial Information

OMB No. 1210-0110

2023

This Form is Open to Public

Pension Benefit Guaranty Corporation	,		Inspecti	on
For calendar plan year 2023 or fiscal pla	n year beginning 01/01/2023	and ending 12/3	1/2023	
A Name of plan		B Three-o	digit	
DESERET MUTUAL MASTER RETIRE	MENT PLAN	plan nu	ımber (PN)	001
C Plan sponsor's name as shown on lir DESERET MUTUAL BENEFIT ADMIN		, ,	er Identification Number (0440163	(EIN)

Part I Asset and Liability Statement

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,

Assets		(a) Beginning of Year	(b) End of Year
Total noninterest-bearing cash	1a		
Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	34962287	64307843
C General investments: (1) Interest-bearing cash (include money market accounts & certificates			
of deposit)	1c(1)	285547690	285448886
(2) U.S. Government securities	1c(2)	1067271460	1294054702
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	1107445632	1189429253
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	8499444	4082273
(B) Common	1c(4)(B)	388866643	369592270
(5) Partnership/joint venture interests	1c(5)	2299441056	2311525548
(6) Real estate (other than employer real property)	1c(6)	761877697	641230690
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	613994042	641707469
(10) Value of interest in pooled separate accounts	1c(10)	197338092	148519579
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	85291828	115450858
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	842716380	571324351
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	58419337	100155381

d 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	7751671588	7736829103
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	133234572	208558100
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	133234572	208558100
Net Assets			
l Net assets (subtract line 1k from line 1f)	11	7618437016	7528271003

Part II Income and Expense Statement

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)	199100	
(B) Participants	2a(1)(B)	0	
(C) Others (including rollovers)	2a(1)(C)	0	
(2) Noncash contributions	2a(2)	0	
(3) Total contributions. Add lines 2a(1)(A), (B), (C), and	d line 2a(2) 2a(3)		199100
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money marke certificates of deposit)		7418486	
(B) U.S. Government securities	2b(1)(B)	44410130	
(C) Corporate debt instruments	2b(1)(C)	66947551	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	27302733	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		146078900
(2) Dividends: (A) Preferred stock	2b(2)(A)	396409	
(B) Common stock	2b(2)(B)	7709531	
(C) Registered investment company shares (e.g. r	mutual funds) 2b(2)(C)	28687950	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C) 2b(2)(D)		36793890
(3) Rents	2b(3)		15693516
(4) Net gain (loss) on sale of assets: (A) Aggregate pr	oceeds 2b(4)(A)	5746573072	
(B) Aggregate carrying amount (see instructions).	2b(4)(B)	5919267873	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and 6	enter result		-172694801
(5) Unrealized appreciation (depreciation) of assets: (A) Re	eal estate	-110897990	
(B) Other	2b(5)(B)	240525914	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		129627924

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		34081118
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-36509450
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		1396472
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		104314598
Other income	2c		
Total income. Add all income amounts in column (b) and enter total	2d		258981267
Expenses		_	
Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	327677860	
(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)		327677860
Corrective distributions (see instructions)	2f		
Certain deemed distributions of participant loans (see instructions)	2g		
n Interest expense	2h		
Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	188156	
(4) IQPA audit fees	2i(4)	167944	
(5) Investment advisory and investment management fees	2i(5)	17197368	
(6) Bank or trust company trustee/custodial fees	0:/0)	385905	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	113386	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	0:/40)		
(11) Other expenses	2i(11)	3416661	
(12) Total administrative expenses. Add lines 2i(1) through (11)	21/42		21469420
Total expenses. Add all expense amounts in column (b) and enter total			349147280
Net Income and Reconciliation			
Net income (loss). Subtract line 2j from line 2d	2k		-90166013
Transfers of assets:			
(1) To this plan	21(1)		
(2) From this plan			

⊃ad	е	4

Pa	rt III	Accountant's Opinion				
	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.					
		ched opinion of an independent qualified public accountant for this plan is (see instructions):				
		☐ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse				
	perform	ne appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C ed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant	nt to	neither		. , , , ,
	(1) D	DL Regulation 2520.103-8 (2) DOL Regulation 2520.103-12(d) (3) 🛮 neither DOL Regulat	ion 2	520.10	3-8 nor [OOL Regulation 2520.103-12(d).
С	Enter th	e name and EIN of the accountant (or accounting firm) below:				
		Name: DELOITTE & TOUCHE LLP (2) EIN:			7	
d		nion of an independent qualified public accountant is not attached as part of Schedule H beca				
	(1)	This form is filed for a CCT, PSA, DCG or MTIA. (2) It will be attached to the next Fo	rm 55	500 pur	suant to	29 CFR 2520.104-50.
Pa	rt IV	Compliance Questions				
4	103-1	and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4 2 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not clete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see	ompl	ete line	s 4e, 4f,	
	Durin	g the plan year:		Yes	No	Amount
а	perio	here a failure to transmit to the plan any participant contributions within the time described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until orrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4-		X	
b	-	any loans by the plan or fixed income obligations due the plan in default as of the	4a			
D	close secu	of the plan year or classified during the year as uncollectible? Disregard participant loans ed by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is			X	
_		(ed.)	4b		^	
С		any leases to which the plan was a party in default or classified during the year as lectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	repor	there any nonexempt transactions with any party-in-interest? (Do not include transactions ted on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is sed.)	4d		X	
е		this plan covered by a fidelity bond?	4e	Х		3000000
f	Did th	ne plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused and or dishonesty?	4f		X	
g		ne plan hold any assets whose current value was neither readily determinable on an lished market nor set by an independent third party appraiser?	4g		X	
h		ne plan receive any noncash contributions whose value was neither readily minable on an established market nor set by an independent third party appraiser?	4h		X	
i		ne plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, ee instructions for format requirements.)	4i	X		
j	Were value	any plan transactions or series of transactions in excess of 5% of the current of plan assets? (Attach schedule of transactions if "Yes" is checked and instructions for format requirements.)	4j	X		
k	Were	all the plan assets either distributed to participants or beneficiaries, transferred to another or brought under the control of the PBGC?	4k		X	
ı	Has t	he plan failed to provide any benefit when due under the plan?	41		X	
m	If this	is an individual account plan, was there a blackout period? (See instructions and 29 CFR 101-3.)	4m		X	
n	If 4m	was answered "Yes," check the "Yes" box if you either provided the required notice or one exceptions to providing the notice applied under 29 CFR 2520.101-3	4n			
5a		resolution to terminate the plan been adopted during the plan year or any prior plan year?	'es	X No		

5b	If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s transferred. (See instructions.)	s) to which assets or lia	bilities were
	5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
i	Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (Substructions.)	See ERISA section 402 No Not determing.	

Schedule H (Form 5500) 2023

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SCHEDULE R (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

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

2023

This Form is Open to Public Inspection.

	Pension Ber	nefit Guaranty Corporation		, ino do an attaonin		·.				mspection.		
For		plan year 2023 or fiscal pl	an year beginning	01/01/2023		and end	ding	12	/31/2023			
	Name of pl	an IUTUAL MASTER RETIR	EMENT PLAN				В	Three-di plan nu (PN)	-	001		
Сг	Plan spons	sor's name as shown on li	ne 2a of Form 5500				D	Employe	er Identific	ation Number (E	IN)	
		IUTUAL BENEFIT ADMIN					_	87-044		audit (L	•,	
F	Part I	Distributions		-		l.						
		es to distributions relate	only to payments of	of benefits during the	plan year.							
1		lue of distributions paid in						. 1				
2		e EIN(s) of payor(s) who pors who paid the greatest of			pants or beneficiar	ries during	g the	year (if	more than	ı two, enter EINs	of the	
		naring plans, ESOPs, an	d stock bonus plan	- us skin lina 2								
3	Number	of participants (living or de	eceased) whose ben	efits were distributed in	•			3				440
F	Part II	Funding Informat ERISA section 302, ski	ion (If the plan is n					-	of the Int	ernal Revenue C	ode c	or
4	Is the plar	n administrator making an e	election under Code s	ection 412(d)(2) or ERIS	SA section 302(d)(2	2)?			Yes	X No		N/A
		an is a defined benefit pl		(/ (/	· //	,			_	_		
5		er of the minimum funding r, see instructions and ent				Month _			Day	Year _		
	If you	completed line 5, compl	ete lines 3, 9, and 1	0 of Schedule MB an	d do not comple	te the ren	nain	der of the	nis sched	lule.		
6		r the minimum required co siency not waived)	•		•		-	6	а			
	b Enter	r the amount contributed b	y the employer to th	ie plan for this plan yea	ar			6	b			
		ract the amount in line 6b or a minus sign to the left o						6	С			
	If you co	ompleted line 6c, skip lii	nes 8 and 9.						_	_	_	_
7	Will the m	ninimum funding amount r	eported on line 6c be	e met by the funding de	eadline?				Yes	No	<u> </u>	N/A
8	authority	nge in actuarial cost methon providing automatic appropriator agree with the change	oval for the change	or a class ruling letter,	does the plan spo	onsor or pl	lan		Yes	☐ No		N/A
Р	art III	Amendments										
9	year that	a defined benefit pension t increased or decreased o, check the "No" box	the value of benefits	? If yes, check the app	oropriate N	Increas	se		ecrease	Both		No
Р	art IV	ESOPs (see instruct	ions). If this is not a	plan described under s	section 409(a) or 4	1975(e)(7)	of t	he Intern	al Revenu	ue Code, skip this	s Part	
10	Were u	nallocated employer secu									Г	No
11	a Doe	es the ESOP hold any pre	ferred stock?							Yes	3	No
••	b If th	ne ESOP has an outstand se instructions for definition	ing exempt loan with	the employer as lende	er, is such loan pa	ırt of a "ba	ack-t	o-back" l	oan?	_ □ Yes	; [No
12	Does the	e ESOP hold any stock that	at is not readily trada	able on an established	securities market	?				Yes	; [No

Pa	rt V	Additional Information for Multiemployer Defined Benefit Pension Plans				
		r 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 op-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				
,		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				
	е	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):				
		Name of contributing employer EIN C Dollar amount contributed by employer				
	_	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				
	е	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):				
	<u> </u>	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				
	е	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):				

Pad	е	3

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 material employer contribution during the current plan year to:	ake an			
	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, supplemental information to be included as an attachment				
Pa	art VI Additional Information for Single-Employer and Multiemployer Defined Benef	it 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 participants and beneficiaries under two or more pension plans as of immediately before such plan year, check be supplemental information to be included as an attachment	oox and see instructions regarding			
20	a Enter the percentage of plan assets held as: Public Equity:10.00_ % Private Equity:22.00_ % Investment-Grade Debt and Interest Rate Hedging Assets:48.00_ %				
	art VII RS Compliance Questions				
21a	Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combir the permissive aggregation rules? ☐ Yes ☒ No	ing this plan with any other plans under			
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 employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401				
	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 c (MM/DD/YYYY) and the Opinion Letter serial number	ate of the Opinion Letter//			

Deseret Mutual Master Retirement Plan

Employer ID No: 87-0440163

Plan Number: 001

Financial Statements as of and for the Years Ended December 31, 2023 and 2022, Supplemental Schedules as of and for the Year Ended December 31, 2023, and Independent Auditor's Report

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NOTE: All 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.	



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INDEPENDENT AUDITOR'S REPORT

Audit Committee of the Deseret Mutual Master Retirement Plan

Opinion

We have audited the financial statements of Deseret Mutual Master Retirement Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for pension benefits as of December 31, 2023 and 2022, and the related statements of changes in net assets available for pension benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for pension benefits of the Plan as of December 31, 2023 and 2022, and the changes in its net assets available for pension benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

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 the 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 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 accounting principles generally accepted in the United States of America, 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.

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 the Plan's ability to continue as a going concern for 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

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 the 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 the Plan's ability to continue as a going concern for a reasonable period of time.

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.

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets (held at end of year) as of December 31, 2023 and of reportable transactions for the year ended December 31, 2023 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 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.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, 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 information in the accompanying schedules are fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Deloitte + Touche LLP

October 14, 2024

STATEMENTS OF NET ASSETS AVAILABLE FOR PENSION BENEFITS AS OF DECEMBER 31, 2023 AND 2022

(In thousands)

	2023	2022
ASSETS:		
Cash and cash equivalents	\$ 155,246	\$ 178,419
Investments—at fair value:		
U.S. government securities	1,178,023	926,129
Corporate debt securities	1,136,679	1,046,683
Preferred stocks	4,061	7,373
Common stocks	351,541	364,773
Pooled separate accounts	148,066	196,731
Collective trusts	639,748	612,104
Registered investment companies	569,580	840,122
Real estate funds	639,273	759,533
Limited partnerships	2,419,567	2,377,392
Other investments	95,267	54,992
Securities on loan—pledged to creditors	182,714	222,455
Collateral held under securities lending agreements	129,331	106,250
Total investments	7,493,850	7,514,537
Net assets held in 401(h) account	22,985	23,450
Receivables:		
Accrued investment income	22 427	23,930
Other	23,427 26,931	23,930 1,374
Other	20,931	1,374
Total receivables	50,358	25,304
Collateral—futures and options	13,753	9,551
Total assets	7,736,192	7,751,261
LIADUITIEC.		
LIABILITIES:	70 500	26 575
Accrued expenses and other liabilities	78,590	26,575
Obligations under securities lending agreements	129,331	106,249
Amounts related to obligation of 401(h) account	22,985	23,450
Total liabilities	230,906	156,274
NET ASSETS AVAILABLE FOR PENSION BENEFITS	\$ 7,505,286	\$ 7,594,987

See notes to financial statements.

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PENSION BENEFITS FOR THE YEARS ENDED DECEMBER 31, 2023 AND 2022 (In thousands)

	2023	2022
INVESTMENT INCOME (LOSS): Net appreciation (depreciation) in fair value of investments Interest Dividends Rents Investment expenses	\$ 60,025 145,618 36,678 15,644 (17,715)	\$ (1,173,059) 101,909 52,582 17,394 (19,191)
Net investment income (loss)	240,250	(1,020,365)
DEDUCTIONS: Benefits paid directly to participants or their beneficiaries Administrative expenses	326,264 3,687	316,477 3,874
Total deductions	329,951	320,351
DECREASE IN NET ASSETS	(89,701)	(1,340,716)
NET ASSETS AVAILABLE FOR PENSION BENEFITS: Beginning of year	7,594,987	8,935,703
End of year	\$ 7,505,286	\$ 7,594,987

See notes to financial statements.

NOTES TO FINANCIAL STATEMENTS AS OF AND FOR THE YEARS ENDED DECEMBER 31, 2023 AND 2022

1. DESCRIPTION OF THE PLAN

The following description of the Deseret Mutual Master Retirement Plan (the "Plan") provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General—The Plan is a non-contributory defined benefit pension plan covering eligible employees of companies or organizations affiliated with The Church of Jesus Christ of Latter-day Saints (the "Participating Employers"). Deseret Mutual Benefit Administrators (DMBA) functions as the Plan Sponsor, administrator and trustee for the Plan and is also an affiliate of the Participating Employers. The majority of the directors and officers of DMBA are also officers or employees of the Participating Employers. The Board of Directors of DMBA controls and manages the operation and administration of the Plan and together with an Investment Committee of DMBA manages the Plan's investments. All Plan assets are held in the Deseret Mutual Employee Pension Plan Trust (the "Trust"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Pension Benefits—Normal retirement is at age 65 with eligibility for early retirement at age 55 (if hired after April 1, 2010, age 60) with at least five years of service. Retirement may be deferred indefinitely, but retirement benefit payments must begin by age 72 for terminated employees.

Basis for calculating final average salary	The highest five years of salary of the participant's career.
Basis for calculating normal retirement benefits	1.5% of the monthly final average salary, (if hired after April 1, 2010, 0.75% of the final monthly average salary), multiplied by the number of completed months of benefit credit (maximum of 33 years) and the percentage of vesting as described in the Plan document.
Basis for calculating early retirement benefits	Calculated in the same manner as normal retirement benefits, adjusted by an early retirement factor.
Vesting	Active participants will be 100% vested after five years of credited service. Vesting credit begins at the later of age 18 or employee hire date.

Effective January 1, 2021, employees hired by Participating Employers who are not 1.5% or 0.75% grandfathered employees with respect to the basis of calculating retirement benefits are not eligible to participate in the Plan.

The Participating Employers have agreed to voluntarily contribute such additional amounts as are necessary to provide assets sufficient to meet the benefits to be paid to Plan members. The present intention is to contribute an amount which will meet or exceed the annual ERISA minimum funding requirement. In certain cases, this funding policy may not require the Participating Employers to make any contributions to the Plan in a given year.

401(h) Account—Certain of the Plan's net assets are restricted to fund a portion of postretirement health benefits for retirees and their beneficiaries. The Plan includes a medical-benefit component in addition to normal retirement benefits to fund a portion of the postretirement obligations for retirees and their beneficiaries in accordance with Section 401(h) of the Internal Revenue Code (IRC). An account has been established and maintained in the Plan for the net assets related to the medical-benefit component ("401(h) Account"). In accordance with IRC Section 401(h), the Plan's investments in the 401(h) Account may not be used for, or diverted to, any purpose other than providing health and welfare benefits for retirees and their beneficiaries. Any assets transferred to the 401(h) Account from the defined benefit pension plan in a qualified transfer of excess pension plan assets (and any income allocable thereto) that are not used during the plan year must be transferred out of the account to the pension plan. The related obligations for health benefits are not included in this Plan's obligations in the statement of accumulated plan benefits but are reflected as obligations in the financial statements of the Deseret Healthcare Employee Benefits Plan. Plan participants do not contribute to the 401(h) Account. Employer contributions or qualified transfers to the 401(h) Account are determined annually and are at the discretion of the Plan Sponsor.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting—The accompanying financial statements are prepared in accordance with accounting principles generally accepted in the United States of America (GAAP).

Use of Estimates—The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein; disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits and changes therein at the date of the financial statements; fair values are developed for investments in real estate funds and limited partnerships as well as certain debt and equity securities. Additional disclosures regarding these fair value estimates are provided in Note 5. Actual results could differ from those estimates.

Risks and Uncertainties—The Plan utilizes various investment securities. Investment securities, in general, are exposed to various risks, such as interest rate risk, credit risk, and overall market volatility. Market risks include global events which could impact the value of investment securities, such as a pandemic or international conflict. Due to the level of risk associated with certain investment securities, it is 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 financial statements.

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 estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

Investment Valuation and Income Recognition—Plan assets are held in the Trust. The Plan's investments are stated at fair value. Fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 5 for description of valuation methods.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. Investment income is reported net of investment expenses and includes net appreciation (depreciation), which represents the Plan's gains

and losses on investments bought and sold as well as held during the year. Realized gains or losses on disposal of equity securities are determined on a weighted average cost basis. Realized gains or losses on disposal of real estate and limited partnerships are determined on a specific identification basis. Realized gains or losses on all other investments are determined on a first-in-first-out cost basis.

Obligations under Securities Lending Arrangements—The Plan participates in securities lending agreements whereby certain securities are loaned and the Plan receives cash from the borrower, which serves as collateral. The Plan does not have the right to sell or pledge the collateral. Securities loaned are included in securities on loan—pledged to creditors in the financial statements and are stated at fair value. The fair value of securities loaned is measured against the cash collateral received on a daily basis.

At December 31, 2023 and 2022, approximately \$182.7 million and \$222.5 million, respectively, of the Plan's securities were on loan under the securities lending program. The fair value of the collateral received as a percentage of the total current value of the securities on loan by the Plan was approximately 103%, which is included in collateral held under securities lending agreements in the financial statements. At December 31, 2023 and 2022, approximately \$58 million and \$122.1 million, respectively, of non-cash securities were not recognized in the financial statements as the Plan did not have the right to sell or pledge these securities. Income from the program was not significant for the years ended December 31, 2023 and 2022.

Plan assets on loan to third-party borrowers under securities lending agreements as of December 31, 2023 and 2022, are as follows (in thousands):

	2023	2022
U.S. government securities	\$ 112,081	\$ 137,858
Corporate debt securities	49,119	57,354
Preferred stocks	9	1,100
Common stocks	16,923	22,896
Other investments	4,582	3,247
Securities on loan—pledged to creditors	\$ 182,714	\$ 222,455

Payment of Benefits—Benefit payments to participants are recorded upon distribution.

Administrative Expenses—Administrative expenses primarily include the Pension Benefit Guaranty Corporation (PBGC) premium, which is paid by the Plan. Substantially all other administrative expenses, which are not significant, are paid by the Participating Employers.

3. FUNDING POLICY

Contributions to provide benefits under the Plan are made solely by the Participating Employers. The Plan's funding policy is to make cash contributions to the Plan in amounts as determined by the Plan's actuary. The Participating Employers contributions met the minimum funding requirements of ERISA for the years ended December 31, 2023 and 2022.

4. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to service rendered by employees as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (1) retired or terminated employees or their beneficiaries, (2) beneficiaries of employees who have died, and (3) present employees or their beneficiaries. Benefits payable as a result of retirement, death, disability or termination of employment are included, to the extent they are deemed attributable to employee service rendered to the valuation date

The actuarial present value of accumulated plan benefits is determined by DMBA's actuaries and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements, such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The more significant actuarial assumptions used in the valuations are summarized in the tables below.

The actuarial present value of accumulated plan benefits presented in the accompanying financial statements at December 31, 2023 and 2022, are presented using beginning of year benefit information date. The actuarial present value of accumulated plan benefits below is measured as of January 1, 2023. Had the valuations been performed as of December 31, there would be no material differences.

The following table presents the actuarial present value of accumulated plan benefits (for all Participating Employers) as of January 1, 2023 and 2022 (in thousands):

	January 1		
	2023	2022	
Actuarial present value of accumulated plan benefits: Vested benefits:			
Participants currently receiving payments Other participants	\$3,419,049 2,446,023	\$3,283,987 2,456,070	
Total vested benefits	5,865,072	5,740,057	
Nonvested benefits	6,232	7,309	
Total actuarial present value of accumulated plan benefits	\$5,871,304	\$5,747,366	

The following table presents the changes in the actuarial present value of the Plan's accumulated plan benefits for the year ended January 1, 2023 (in thousands):

Actuarial present value of accumulated plan benefits—January 1, 2022	\$ 5,747,366
Increase (decrease) during the year attributable to:	
Benefits accumulated	173,866
Benefits paid	(316,477)
Interest	286,105
Changes in actuarial assumptions	(19,556)
Actuarial present value of accumulated plan benefits—January 1, 2023	\$ 5,871,304

The significant actuarial assumptions used in the January 1, 2023 and 2022 valuations were:

Interest discount rate 5.0% in 2023 and 5.0% in 2022

Mortality basis 2023: DMBA-adjusted White Collar Pri-2012 with MP-2021

2022: DMBA-adjusted White Collar Pri-2012 with MP-2021

Average retirement age 64.2 years old in 2023 and 64.2 years old in 2022

The effect of Plan amendments on accumulated plan benefits is recognized during the year in which such amendments are adopted.

The Plan was amended on July 1, 2023, to provide a one-time cost-of-living adjustment (COLA) based on an average weighted inflation adjustment of 8.9% for all participants who retired before 2002. Using the assumptions used to measure the accumulated plan benefits at January 1, 2023, the amendment would have increased the accumulated present value of accumulated plan benefits by approximately \$15.8 million.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that certain changes in these estimates and assumptions could be material to the financial statements.

5. FAIR VALUE MEASUREMENTS

ASC 820, Fair Value Measurements and Disclosures, provides a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, as follows:

Level 1—refers to securities valued using unadjusted quoted prices from active markets for identical assets

Level 2—refers to securities not traded on an active market but for which observable market inputs are readily available

Level 3—refers to securities valued based on significant unobservable inputs.

Assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

Asset Valuation Techniques—Valuation techniques maximize the use of relevant observable inputs and minimize the use of unobservable inputs. The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in methodologies used at December 31, 2023 and 2022.

U.S. Government Securities—These investments are valued using pricing models maximizing the use of observable inputs for similar securities and are primarily included in Level 2.

Government Agency and Private Mortgage-Backed Securities—These investments are valued using pricing models maximizing the use of observable inputs and are generally included in Level 2. These models first consider available trade information for identical or similar bonds. In the absence of available trade information, the securities are valued using an industry standard valuation tool to model cash flows for the tranche held. The significant inputs for the valuation model include the

following: (a) prepayment and default projections based on historical statistics of the underlying collateral and current market data; (b) current yields of instruments with similar credit ratings; (c) consideration of liquidity risks. When significant unobservable judgments are required in determining these inputs, these securities are included in Level 3.

Corporate Debt Securities—These investments are valued using pricing models maximizing the use of observable inputs for similar securities and are primarily included in Level 2. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks or a broker quote, if available. In these cases, the securities are included in Level 3.

Common and Preferred Stocks—These investments are valued at the closing price reported on the active market on which the individual securities are traded and are included in Level 1. Common and preferred stocks with limited trading activity and lack of observable inputs to pricing are deemed to be Level 3.

Registered Investment Companies—These investments are mutual funds valued at the daily closing price as reported by the registered investment company. Registered investment companies held by the Plan are open-ended mutual funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily net asset value and to transact at that price. The registered investment companies held by the Plan are deemed to be actively traded and are included in Level 1.

The following table presents the Plan's fair value hierarchy for its assets measured at fair value, including securities on loan—pledged to creditors (Note 2), as of December 31, 2023 (in thousands):

	Fair Value Measurements as of December 31, 2023				er 31, 2023
		Level 1	Level 2	Level 3	Total
Investments:					
U.S. government securities — U.S. Treasury and agency debt	\$	-	\$ 1,127,899	\$ -	\$ 1,127,899
U.S. government securities — government agency mortgage-backed securities		_	162,081	124	162,205
Corporate debt securities		-	934,680	92,184	1,026,864
Corporate debt securities—private			07.767	C4 4 C 7	450.024
mortgage-backed securities		-	97,767	61,167	158,934
Preferred stocks		2,271	-	1,799	4,070
Common stocks		368,464	-	-	368,464
Registered investment companies		569,580	-	-	569,580
Other		110	99,739		99,849
	\$	940,425	\$ 2,422,166	\$ 155,274	3,517,865
Investments measured at NAV					3,846,654
Collateral held under securities lending arrangements					129,331
Total investments					\$ 7,493,850

The following table presents the Plan's fair value hierarchy for its assets measured at fair value, including securities on loan—pledged to creditors (Note 2), as of December 31, 2022 (in thousands):

	Fair Value Measurements as of December 31, 2022			
	Level 1	Level 2	Level 3	Total
Investments:				
U.S. government securities — U.S. Treasury and agency debt	\$ -	\$ 921,885	\$ -	\$ 921,885
U.S. government securities — government agency mortgage-backed securities	-	141,962	140	142,102
Corporate debt securities	-	990,786	19,808	1,010,594
Corporate debt securities — private mortgage-backed securities	-	90,868	2,574	93,442
Preferred stocks	6,982	-	1,491	8,473
Common stocks	387,056	-	614	387,670
Registered investment companies	840,122	-	-	840,122
Other	-	58,239		58,239
	\$ 1,234,160	\$ 2,203,740	\$ 24,627	3,462,527
Investments measured at NAV				3,945,760
Collateral held under securities lending arrangements				106,250
Total investments				\$ 7,514,537

Changes in Level 3—The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another.

The tables below present transfers in and out and purchases of Level 3 investments during the years ended December 31, 2023 and 2022.

	Year Ended December 31, 2023				
Level 3 Financial Assets	Purchases	Transfers In	Transfers Out		
Corporate debt securities Corporate debt securities—private	\$60,793	\$ 15,582	\$ -		
mortgage-backed securities	52,831	6,429	-		
	Year Ended December 31, 2022				
Level 3 Financial Assets	Purchases	Transfers In	Transfers Out		
Corporate debt securities U.S. government securities—government	\$ 7,254	\$ -	\$ -		
agency mortgage-backed securities	1	-	-		
Corporate debt securities—private mortgage-backed securities	153	-	-		
Preferred stock	208	-	-		
Common stock	588	-	(833)		

During the year ended December 31, 2023, there were transfers totaling \$22,011 from Level 2 to Level 3 based upon additional market activities or information related to observable inputs. During the year ended December 31, 2022, there were transfers from Level 3 to Level 2 based upon additional market activities or information related to observable inputs.

Quantitative Information about Significant Unobservable Inputs Used in Level 3 Fair Value Measurements—The following table represents the Plan's Level 3 financial instruments, the valuation techniques used to measure the fair value of those financial instruments, and the significant unobservable inputs and the ranges of values for those inputs at December 31, 2023 and 2022 (in thousands):

Assets	ir Value at cember 31, 2023	Fair Value at December 31, 2022	Valuation Technique	Unobservable Input
Corporate debt securities	\$ 92,184	\$19,808	Internally modeled	Option adjusted spread (bps)
Corporate debt securities—private mortgage-backed securities	61,167	2,574	Internally modeled	Option adjusted spread (bps)
U.S. government securities—agency mortgage-backed securities	124	140	Internally modeled	Option adjusted spread (bps)
Preferred stocks	1,799	1,491	Non-binding broker pricing quotes	Price
Common stocks	<u>-</u>	614	Non-binding broker pricing quotes	Price
Total Level 3	\$ 155,274	\$24,627		

Investments Measured Using Net Asset Value—The following table shows investments that are valued using net asset value. The net asset value is used as a practical expedient to estimate fair value. The net asset value is based on the fair value of the underlying investments held by the fund less its liabilities. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported net asset value. In addition, the table provides unfunded commitment amounts and a general description of the terms and conditions upon which the Plan may redeem these investments as of December 31, 2023 and 2022 (in thousands).

Fair Value Measurements of Investments in Entities
That Calculate Net Asset Value as of December 31, 2023

		Redemption	,
Fair Value	Unfunded Commitments	Frequency (if Currently Eligible)	Redemption Notice Period
\$ 148,066	\$ -	Quarterly/annually	Management discretion or 45 days—90 days
639,748	-	Quarterly/annually	Management discretion or 45 days—90 days
559,579	9,473	Quarterly/annually	Management discretion or 45 days—90 days
79,694	25,677	N/A	N/A
285,665	6,673	Semi-monthly-annually	Management discretion or 45 days
2,133,902	491,476	N/A	N/A
\$ 3,846,654	\$ 533,299		
	\$ 148,066 639,748 559,579 79,694 285,665 2,133,902	\$ 148,066 \$ - 639,748 - 559,579 9,473 79,694 25,677 285,665 6,673 2,133,902 491,476	Fair Value Unfunded Commitments Frequency (if Currently Eligible) \$ 148,066 \$ - Quarterly/annually 639,748 - Quarterly/annually 559,579 9,473 Quarterly/annually 79,694 25,677 N/A 285,665 6,673 Semi-monthly-annually 2,133,902 491,476 N/A

Fair Value Measurements of Investments in Entities That Calculate Net Asset Value as of December 31, 2022

	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)	Redemption Notice Period
Pooled separate accounts	\$ 196,731	\$ -	Quarterly/annually	Management discretion or 45 days-90 days
Collective trusts	612,104	-	Quarterly/annually	Management discretion or 45 days-90 days
Real estate—open end funds	663,650	15,952	Quarterly/annually	Management discretion or 45 days-90 days
Real estate—closed end funds Limited partnerships—open	95,883	33,125	N/A	N/A
end	234,818	6,672	Semi-monthly-annually	Management discretion or 45 days-90 days
Limited partnerships—closed end	2,142,574	681,260	N/A	N/A
Total	\$3,945,760	\$737,009		

Pooled Separate Accounts, Collective Trusts, and Real Estate—Open End Funds—These categories included several real estate funds that invest primarily in core, well-leased, operating U.S. commercial real estate with a focus on income as well as a real estate fund that invests primarily in a real estate debt fund. The fair values of the investments in this category were estimated using the net asset value of the Trust's ownership interest in partners' capital. These investments can be redeemed from the funds, at the discretion of fund management, either quarterly or annually through a redemption request.

Real Estate—Closed End Funds—This category included several real estate funds that invest primarily in U.S. commercial real estate. The fair values of the investments in this category were estimated using the net asset value of the Trust's ownership interest in partners' capital. These investments can never be redeemed with the funds. Distributions from each fund will be received as the underlying

investments of the fund are liquidated. It is estimated that the underlying assets of the fund will be liquidated over the next two to six years.

Limited Partnerships—Open End—This category included hedge funds, direct and distressed private debt, and global equity funds. The fair values of the investments in this category were estimated based upon the net asset value of the Plan's ownership interest in partners' capital. These investments can be redeemed from the funds, at the discretion of fund management, from semi-monthly to annually through a redemption request.

Limited Partnerships—Closed End—This category included several private equity funds that invest in venture capital, special situations, global infrastructure and natural resources. The fair values of the investments in this category were estimated based upon the net asset value of the Plan's ownership interest in partners' capital. These investments can never be redeemed with the funds. Instead, the nature of the investments in this category is that distributions are received through the liquidation of the underlying assets of the fund. If these investments were held, it is estimated that the underlying assets of the fund would be liquidated over two to 10 years.

6. DERIVATIVE FINANCIAL INSTRUMENTS

The Plan maintains trading positions in derivatives contracts to implement the Plan's asset allocation and investment strategies. Derivatives are financial instruments whose cash flows are based on a notional amount or an underlying asset instrument, where there is little or no initial investment and whose terms require or permit net settlement. Although the contract or notional amount of these instruments is not recorded on the financial statements, these instruments are recognized as either an asset or a liability, depending on the rights or obligations of the contract measured at fair value.

The Plan's investment policy restricts the use of derivatives to (1) purchasing market exposure to securitize cash, adjust fixed income duration, reallocate asset positions among stocks, bonds, and cash, or adjust style/size positions within domestic and international equities; (2) manage enhanced index portfolios; (3) participate in a fully-collateralized, income-oriented strategy; (4) sell (hedge) existing market exposure to control portfolio risk; and (5) hedge currency fluctuations.

The Plan invests in the following derivative financial instruments:

Futures Contracts—Investment managers of the Plan buy and sell futures contracts to gain exposure to, or protect against, declines in security values and interest rate driven changes. A futures contract is an exchange-traded agreement to buy or sell a financial instrument at a set price on a future date. The Plan's investment managers utilize futures contracts on U.S. Treasury securities to manage interest rate risk by adjusting the duration of the Plan assets. Futures contracts on equity indices are purchased to manage market risk by providing notional market exposure to cash held by investment managers or to adjust asset allocation synthetically.

Equity and U.S. Treasury futures contracts are marked-to-market based upon the variation margin (the change from the previous day's quoted price). Unrealized gains (losses) related to the futures contracts are settled in cash daily. Variation margin payables as of December 31, 2023 and 2022, are approximately \$8.7 million and \$4.69 million, respectively. This amount is included in accrued expenses and other liabilities in the accompanying statements of net assets.

The risks of entering into futures contracts include the possibility that large cash settlement payments are required from the Plan when there are sudden and significant changes in the price of the underlying financial instruments, especially due to changes in interest rates.

Foreign Currency Contracts—Foreign currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, forward contracts are used to hedge against foreign exchange risk arising from the Plan's investment or anticipated investment in securities denominated in foreign currencies. Foreign currency contracts are valued monthly based on forward market rates, with the resulting adjustment being recorded as unrealized gain (loss).

Mortgage TBAs—To-be-announced securities (or TBAs) are purchased by investment managers of the Plan to align portfolio characteristics with the characteristics of their respective benchmark. A TBA is a contract for the purchase or sale of government agency mortgage-backed securities to be delivered at a future agreed-upon date. TBA securities are valued similarly to securities in active markets.

Swaps and Options—Investment managers of the Plan use swaps or buy or sell options to add synthetic exposure to a particular market. A swap is a financial contract between two parties, where each party pays the other party periodic payments over the life of the contract according to some prespecified rules based on a certain underlying index. An option is a derivative instrument that specifies a contract between two parties for a future transaction on an asset at a reference price. The buyer of the option gains the right, but not the obligation, to engage in the transaction, while the seller incurs the corresponding obligation to fulfill the transaction.

The Plan may receive warrants upon an investment in the debt or equity of a company. The warrants will deliver potential gains only upon equity appreciation of the company's share price.

The Plan has not designated any derivatives as hedging instruments under the accounting guidance in Accounting Standards Codification (ASC) 815 and therefore changes in the market values of derivative instruments are recognized in the statements of changes in net assets available for benefits.

The notional amounts and number of derivative contracts outstanding as of December 31, 2023 and 2022, are summarized by contract type below. Derivative contracts mitigate risks resulting from either increases in market values (long exposure) or decreases in market values (short exposure) of underlying securities. The notional amounts as of year-end are considered representative of the activity throughout the year.

	Volume of Derivatives Activity			
		2023		
	Long Exposure	Short Exposure	Total	
U.S. Treasury futures contract	3,563,138	(429,284)	3,133,854	
Equity futures contracts	12,977		12,977	
Swaps	871,801	(1,166,667)	(294,866)	
Foreign currency contracts	26,161		26,161	
Mortgage TBAs	39,622		39,622	
Options	4,277		4,277	
Warrants	194		194	
Total derivatives	4,518,170	(1,595,951)	2,922,219	

	Volume of Derivatives Activity			
	2	022		
	Long Exposure	Short Exposure	Total	
U.S. Treasury futures contract	2,120,724	(100,365)	2,020,359	
Equity futures contracts	13,463	-	13,463	
Swaps	20,066	-	20,066	
Foreign currency contracts	7,687	-	7,687	
Mortgage TBAs	13,001	-	13,001	
Options	3,738	-	3,738	
Warrants	459		459	
Total derivatives	2,179,138	(100,365)	2,078,773	

The Plan maintains broker accounts with collateral sufficient to support the Plan's positions. As of December 31, 2023 and 2022, the right to reclaim cash collateral was approximately \$13.8 million and \$9.57 million, respectively. This amount is included in collateral—futures and options in the accompanying statements of net assets. In addition, \$158.1 million and \$73.0 million of U.S. Treasury securities were held in broker accounts as of December 31, 2023 and 2022, respectively. This amount is included in U.S. government securities in the accompanying statements of net assets.

All derivative contracts are measured at fair value and are included in other investments in the accompanying statements of net assets and shown on a net basis. The fair values by type on a gross basis as of December 31, 2023 and 2022, are summarized as follows (in thousands):

	2023		
	Derivative Assets	Derivative Liabilities	Total Fair Value
Swaps Foreign currency contracts Mortgage TBAs Options Warrants Total	\$ 13 26,366 39,622 111 194 \$66,306	\$ (711) (26,161) - - - - \$(26,872)	\$ (698) 205 39,622 111 194 \$39,434
		2022	
	Derivative Assets	Derivative Liabilities	Total Fair Value
Swaps Foreign currency contracts Mortgage TBAs Options Warrants	\$ 1,212 7,366 13,001 26 464	\$(1,648) (7,687) - - -	\$ (436) (321) 13,001 26 464
Total	\$22,069	<u>\$ (9,335</u>)	\$12,734

As of December 31, 2023 and 2022, the fair value of U.S. Treasury and equity futures contracts is not material, as they are marked-to-market daily and the gains or losses are realized and settled in cash daily.

Gain and loss amounts from derivative financial instruments by contract type for the years ended December 31, 2023 and 2022, are shown below (in thousands).

	Amount of Gain or (Loss) Recognized Recognized in Income for Derivatives 2023 2022	
Swaps Foreign currency contracts Mortgage TBAs Options Warrants	\$ (262) 525 88 99 (122)	\$ (436) (320) (95) (35) (142)
Total unrealized gain (loss)—net	328	(1,028)
U.S. Treasury futures contracts Equity futures contracts Foreign currency contracts Mortgage TBAs Swaps Options Warrants Total realized gain (loss)—net	62,801 (838) (1,264) (562) (88,826) (170) 160 (28,699)	(184,329) (32,141) 123 (258) (2,683) 414 (218,874)
Total loss recognized on derivatives—net	\$ (28,371)	\$ (219,902)

Total unrealized gain (loss) is included in net appreciation (depreciation) in fair value of investments in the accompanying statements of changes in net assets. Total realized gain (loss) is included in net appreciation (depreciation) in fair value of investments in the accompanying statements of changes in net assets.

7. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

A reconciliation of the amounts reported in the Plan's financial statements to the amounts reported in the Form 5500 is required by ERISA. The following is a reconciliation of net assets available for pension

benefits per the financial statements to the Form 5500 as of December 31, 2023 and 2022 (in thousands):

	2023	2022
Net assets available for pension benefits per the financial statements Net assets held in 401(h) account included as assets in Form 5500	\$ 7,505,286	\$ 7,594,987
	22,985	23,450
Net assets available for pension benefits per the Form 5500	\$ 7,528,271	\$ 7,618,437

The net assets of the 401(h) Account included in Form 5500 are not available to pay pension benefits and can be used only to pay retiree health benefits.

The following is a reconciliation of the changes in net assets per the financial statements to the Form 5500 for the years ended December 31, 2023 and 2022 (in thousands):

	2023	2022⁽¹⁾
Changes in net assets per the financial statements Changes in net assets held in 401(h) account included as assets	(89,701)	\$ (1,340,716)
in Form 5500	(465)	(4,425)
Changes in net assets per the Form 5500 §	(90,166)	\$ (1,345,141)

 $^{^{(1)}}$ Certain prior year amounts have been reclassified to conform to current year presentation.

8. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

Fees paid during the year for administrative services rendered by parties-in-interest were based on customary and reasonable rates determined in arms-length transactions for such services and are paid by the participating employers.

9. FEDERAL INCOME TAX STATUS

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated July 10, 2014, stating that the Plan is qualified under Section 401(a) of the IRC and, therefore, the related trust is exempt from taxation. Once qualified, the Plan is required to operate in conformity with the IRC to maintain its qualification. The Plan has been amended since receiving the determination letter. However, the Plan Administrator believes the Plan is currently designed and operated in compliance with the applicable requirements of the IRC, and the Plan and related Trust continue to be tax exempt. Therefore, no provision for income taxes has been included in the Plan's financials statements.

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

10. PLAN TERMINATION

Although it has not expressed any intention to do so, Participating Employers and the Plan Sponsor have the right under the Plan, in certain circumstances, to discontinue their contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event that the Plan is terminated, the net assets of the Plan will be allocated for payment of plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the Plan document.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

11. SUBSEQUENT EVENTS

The Plan has performed an evaluation of its subsequent events through October 14, 2024, which is the date the financial statements were available to be issued, and noted no events requiring recognition or disclosure.

* * * * * *

SUPPLEMENTAL SCHEDULES

	<u>-</u>	(c) Descrip	tion of Investment,	Including:		
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
U.S. GOVERNMENT SECURITIES: 38374D8E2	GNR 2013-058 C	2.500	04/20/2042	1 012 550	1 005 424	1 501 244
260888AP7	DOWNEY CALIF PENSION OBLIG	2.845	04/20/2043 06/01/2040	1,913,559 5,155,000	1,895,424 4,423,952	1,581,344 3,826,814
679088LP7	OKLAHOMA ST CAPITOL IMPT AUTH ST FACS REV	4.578	07/01/2042	6,000,000	6,110,646	5,526,600
830728UY5	SKOKIE ILL	3.389	12/01/2042	4,290,000	3,951,421	3,452,849
34446AAN8	FOND DU LAC COUNTY	3.432	11/01/2041	4,000,000	3,670,245	3,141,360
912810TD0	UNITED STATES TREASURY	2.250	02/15/2052	167,000,000	141,892,794	116,371,602
801546RK0	SANTA CLARA CNTY CALIF	2.200	08/01/2039	4,560,000	3,573,090	3,213,888
669402G29	NORWICH CONN	3.641	08/01/2046	4,690,000	4,137,731	3,691,358
463778AS9	IRVING	4.686	09/15/2047	2,900,000	2,935,240	2,754,362
744829EG3	PUEBLO CNTY COLO CTFS PARTN	2.723	09/15/2042	1,500,000	1,104,608	1,063,140
912810SN9	UNITED STATES TREASURY	1.250	05/15/2050	37,000,000	20,669,615	20,052,265
34446ABM9	FOND DU LAC COUNTY	6.184	11/01/2042	1,000,000	1,003,276	1,038,950
34446ABN7	FOND DU LAC COUNTY	6.434	11/01/2052	1,000,000	1,003,214	1,046,800
592090GQ1	METROPOLITAN GOVT NASHVILLE & DAVIDSON CNTY TENN S	3.169	08/01/2051	5,000,000	3,460,530	3,762,550
34074MS69	FLORIDA HSG FIN CORP REV	5.814	07/01/2043	3,445,000	3,473,194	3,515,554
641279VZ4	NEVADA HSG DIV SINGLE FAMILY MTG REV	5.952	04/01/2053	4,000,000	3,987,621	4,131,160
912810TR9	UNITED STATES TREASURY	3.625	05/15/2053	8,000,000	6,525,890	7,432,482
92812UX52	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	6.534	11/01/2053	4,000,000	4,083,400	4,208,640
88046KHU3	TENNESSEE HOUSING DEVELOPMENT AGENCY	6.534	07/01/2053	3,255,000	3,255,328	3,492,290
912810TT5	UNITED STATES TREASURY	4.125	08/15/2053	65,235,400	59,738,851	66,255,009
917437FN0	UTAH HSG CORP SINGLE FAMILY MTG REV	6.264	01/01/2054	2,000,000	2,048,080	2,080,060
3128S4ZA8	FH 1Q0737	5.950	11/01/2036	5,432	5,954	5,424
31410F6J9	FN 888373	7.000	03/01/2037	1,529	1,611	1,552
31394PXG3	FHR 2756 NA	5.000	02/15/2024	192	192	191
3138LYA31	FN A07225	4.000	07/01/2042	74,080	82,213	71,968
31296XJP1	FH A21170	6.500	04/01/2034	29,417	29,947	30,778
31397RCW4	FHR 3422 AI	0.250	01/15/2038	60,013	910	551
38375BZQ8	GNR 2012-0290 FA	5.952	10/20/2062	82,512	84,653	82,192
31349UB56	FH 782760	6.293	11/01/2036	3,939	4,086	4,034
31396HUN7	FHR 3117 EO	0.000	02/15/2036	8,244	8,244	7,091
383742AS2	GNR 2007-079 SY	1.078	12/20/2037	17,079	574	506
31396PRZ6	FNR 2007-7 SG	1.048	08/25/2036	28,224	454	3,670
31397SVY7	FNR 2011-39 ZA	6.000	11/25/2032	30,166	32,699	30,868
38374UJV4	GNR 2009-033 TI	6.000	05/20/2039	8,134	495	971
3133T7DV8	FHR 1863 Z	6.500	07/15/2026	53	54	54
31396XF25	FNR 2007-106 A7	6.029	10/25/2037	5,386	5,387	5,703
31393E7F0	FNR 03105A AZ	5.500	10/25/2033	98,687	96,346	99,902
31300LUY9	FH 848699	5.725	07/01/2040	15,770	16,416	16,220
31396PXY2	FNR 2007-16 FC	6.202	03/25/2037	2,323	2,641	2,309
3136FCCH7	FNR 345 A5	5.000	12/25/2033	4,775	463	614
31282YCD9	FHS S191 IO	8.000	01/15/2028	10,724	543	1,029
3128NHQ71	FH 1J1378	5.890	11/01/2036	5,485	6,137	5,489
3128K7DW5	FH A46417	7.000	04/01/2035	16,053	16,398	16,610
31397BF22	FHR 3219 DI FNR 2008-53 CI	6.000	04/15/2036	6,064	629 379	1,093
31397LC23	FHR 2671A S	1.748 4.761	07/25/2038 09/15/2033	7,760 4,377	3,712	784
31394HVK4						4,614
31404J2J3	FN 770377	4.387	04/01/2034	5,262 22,937	5,719 24,389	5,248
31349UFK9 3128C6QN2	FH 782870 FH P51361	6.064 6.500	09/01/2034 12/01/2036	17,171	18,173	23,209 17,787
31402Q4R9	FN 735332	5.782	08/01/2034	4,007	4,289	4,027
31398RM85	FNR 2010-64 DM	5.000	06/25/2040	19,986	20,663	19,957
31397MRK5	FNR 2008-80 SA	0.398	09/25/2038	7,523	286	605
38375KYH9	GNR 2007-042 SB	1.278	07/20/2037	30,034	1,486	1,423
31396TUG6	FHR 3171 MO	0.000	06/15/2036	2,229	1,979	2,001
31396YCX8	FNR 2008-1 BI	0.458	02/25/2038	20,869	1,017	1,710
31394ULM2	FNR 2005-103 SC	1.030	07/25/2035	18,483	9,773	17,550
38379HTQ8	GNR 2014-188 W	4.557	10/16/2041	162,420	179,897	159,619
31393CVP5	FNR 0344F IU	7.000	06/25/2033	22,801	1,617	3,279
31397UEP0	FNR 2011-47 ZA	5.500	07/25/2038	71,539	60,847	72,906
38379PU62	GNR 2015-091 W	5.270	05/20/2040	120,248	135,560	121,496
31282YDX4	FHR 233 B1	5.000	09/15/2035	8,117	462	1,267
31395B4J9	FNR 2006-23 KO	0.000	04/25/2036	4,024	3,426	3,611
31416CK88	FN 995919	5.816	07/01/2037	2,772	3,591	2,801
31359PD37	FNR 1997-46 Z	7.500	06/17/2027	20,373	20,784	20,556
31396R6F9	FHR 3156 AZ	5.500	05/15/2036	37,122	37,020	37,648
31396KYB2	FNR 2006-79 DO	0.000	08/25/2036	7,383	6,478	6,158
31404D2U1	FN 765887	4.084	02/01/2034	5,518	6,121	5,511
3128M7C38	FH G05190	7.500	09/01/2038	3,537	3,699	3,623
31396LVP2	FNR 2006-110 PO	0.000	11/25/2036	9,324	9,324	7,884
31398CR83	FHR 3537 MI	5.000	06/15/2038	39,821	6,799	5,319
31396K4K5	FNR 2006-95 SG	4.392	10/25/2036	3,361	2,390	3,993
38374H2D1	GNR 2004-073 JL	1.077	09/16/2034	94,479	2,681	7,889

- 22 - (Continued)

			(c) Description of Investment, Including:					
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
	31393BX75	FNW 2003-W6 F	5.802	09/25/2042	105,978	105,364	105,773	
	31396L5D8	FNR 2006-126 PO	0.000	01/25/2037	14,289	14,289	11,940	
	31416BQA9	FN 995149	6.500	10/01/2038	5,388	5,729	5,551	
	31406H3D7	FN 810896	7.357	01/01/2035	9,127	9,181	9,244	
	3138EN4Y2	FN AL6238	4.000	01/01/2035	207,455	221,311	203,208	
	31396KYA4	FNR 2006-79 DF	5.802	08/25/2036	5,567	6,218	5,538	
	31396KJK9	FNR 2006-72 GO	0.000	08/25/2036	6,161	6,161	5,229	
	31397PTW0	FHR 3404 SC	0.547	01/15/2038	25,821	1,192	2,001	
	31396YKW1	FNR 2008-10 XI	0.778	03/25/2038	9,406	390	822	
	38377DSY3	GNR 2010-103 WA	5.675	08/20/2034	37,656	40,253	38,578	
	3128NHQ97	FH 1J1380	5.967	03/01/2036	943	1,082	944	
	31282YDW6	FHR 233 B0	5.000	09/15/2035	15,850	912	2,924	
	31390MLR3	FN 650236	5.000	12/01/2032	2,089	2,064	2,076	
	3136FGCE5	FNR 393 A5	5.500	04/25/2037	1,981	166	214	
	31394E7B8	FNR 2005-68 PG	5.500	08/25/2035	16,691	16,677	16,792	
	38375KKQ4	GNR 2007-036 SG	0.998	06/20/2037	19,907	667	607	
	3128JLW39	FH 1B1665	4.794	04/01/2034	2,840	2,817	2,801	
	31359QMA9	FNR 1997-58 PG	7.000	09/18/2027	4,986	307	390	
	3138AWL68	FN AJ4848	4.000	11/01/2041	13,127	13,725	12,591	
	31397YVF5	FHR 3511 SA	0.547	02/15/2039	8,950	310	703	
	31392B3F1	FNR 2002-7 FD	6.152	04/25/2029	2,687	2,870	2,695	
	31418MCX8	FN AD0085	5.432	11/01/2037	5,252	5,792	5,198	
	31359S6X3	FNGT 2001-T7 A1	7.500	02/25/2041	30,854	32,391	32,595	
	31409XDP1	FN 881310	7.500	12/01/2036	5,562	5,905	5,573	
	3128NHP98	FH 1J1348	6.445	10/01/2036	4,317	4,657	4,318	
	3136A12F1	FNR 2011-118 MT	7.000	11/25/2041	27,905	32,047	29,561	
	31396KAA0	FNR 2006-65 QO	0.000	07/25/2036	34,201	34,201	28,480	
	31395NE29	FNR 2006-58 AP	0.000	07/25/2036	4,700	4,700	4,002	
	31396PHH7	FNR 2007-1 SD	6.289	02/25/2037	8,130	2,659	13,742	
	38374XAF2	GNR 2009-014 NI	6.500	03/20/2039	12,170	837	1,073	
	38374XPH2	GNR 2009-012 IE	5.500	03/20/2039	46,896	10,451	2,554	
	38378ERH8	GNR 2012-059 WA	5.578	08/20/2038	83,257	94,275	84,846	
	31395ND20	FNR 2006-58 PO	0.000	07/25/2036	10,681	10,681	9,079	
	31396GSP7	FHR 3098 PG	5.000	01/15/2036	22,318	20,324	22,488	
	31403BBP7	FN 743546	5.728	11/01/2033	14,209	14,221	14,074	
	38375CE71	GNR 2012-052 WA	6.194	04/20/2038	134,861	150,688	139,306	
	31396HVU0	FHR 3117 OK	0.000	02/15/2036	8,269	8,269	7,035	
	31394C3J9	FNR 0523E SE	1.995	04/25/2035	62,402	46,626	59,018	
	3133T5LL5	FHR 1727 I	6.500	05/15/2024	668	668	666	
	31396W5X0	FNR 2007-78 CB	6.000	08/25/2037	12,208	13,127	12,758	
	31297GXZ9	FH A28796	6.500	11/01/2034	3,295	3,353	3,424	
	31396KGX4	FNR 2006-77 PC	6.500	08/25/2036	9,526	9,547	9,772	
	38375BQ70	GNR 2013-0070 GA	5.907	03/20/2063	41,164	42,514	40,880	
	31397Y4R9	FHR 3481 SJ	0.397	08/15/2038	17,211	721	1,545	
	31396QYP8	FNR 2009-70 CO	0.000	01/25/2037	18,134	15,251	15,261	
	31396WVA1	FNW 2007-W7 1A4	6.469	07/25/2037	1,443	1,715	1,780	
	31396NRF5	FHRR R007 ZA	6.000	05/15/2036	29,096	27,188	30,537	
	31394KZD9	FHR 2692 SC	2.381	07/15/2033	8,810	5,184	8,818	
	31410GKU6	FN 888707	7.500	10/01/2037	7,585	8,041	7,931	
	31393DXG1	FNR 0372A IE	5.500	08/25/2033	10,536	568	1,477	
	38374DPT0	GNR 2008-002 MS	1.687	01/16/2038	11,097	481	947	
	3128HXM85	FHS 264 F1	6.003	07/15/2042	62,244	62,348	61,056	
	31397LMA4	FNR 2008-44 PO	0.000	05/25/2038	1,282	795	1,108	
	3128C6QE2	FH P51353	6.500	11/01/2036	18,075	18,723	18,419	
	31395BA52	FNR 2006-22 AO	0.000	04/25/2036	7,795	7,795	6,711	
	3136FCZ82	FNR 374 A4	5.500	08/25/2036	5,560	627	959	
	31393YT96	FNR 2004-46 QB	2.192	05/25/2034	3,452	2,115	3,793	
	31397NUK9	FNR 2009-19 IP	5.500	10/25/2036	87,038	16,297	16,962	
	31396KJD5	FNR 2006-72 HO	0.000	08/25/2026	2,901	2,807	2,739	
	3128K3ZC4	FH A43439	6.500	02/01/2036	17,599	17,793	18,479	
	31410LCD2	FN 890268	6.500	10/01/2038	20,742	22,119	21,639	
	31396PAS0	FNR 2006-130 GI	6.500	07/25/2032	15,700	565	1,433	
	38375LT67	GNR 2007-076 SA	1.058	11/20/2037	24,874	1,304	734	
	31396PE72	FNR 2007-14 OP	0.000					
				03/25/2037 09/01/2037	14,431	13,758	12,381	
	31413HZB7	FN 946338	7.000		15,350	16,125	15,967	
	38377MBJ4	GNR 2010-129 AW	5.899	04/20/2037	36,435	39,472	37,733	
	38375KBN1	GNR 2007-026 SC	0.728	05/20/2037	16,740	554	627	
	383742DY6	GNR 2007-079 BM	6.000	08/20/2037	68,077	73,325	68,507	
	31393X3L9	FNW 2004-W4 A7	5.500	06/25/2034	91,276	97,679	90,981	
	31397BHE4	FHR 3218 AO	0.000	09/15/2036	11,773	11,594	9,314	
	31339NE69	FHR 2413 KP	0.000	02/15/2032	12,002	11,151	10,756	
	2120ENDC0	FNR 2006-44 P	0.000	12/25/2033	25,377	25,377	21,552	
	31395NBC0 31396WSA5	FNR 2007-60 AX	1.698	07/25/2037	33,122	2,450	4,327	

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			(c) Descri	(c) Description of Investment, Including:			(1) 6	
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
	3136A8Q52	FNR 2012-108 F	5.952	10/25/2042	72,839	73,122	71,263	
	31395NC96	FNR 2006-58 FL	5.912	07/25/2036	4,316	4,798	4,284	
	31394EKR8	FNR 2005-66 SG	3.745	07/25/2035	8,347	5,600	9,152	
	31396N2X3	FHR 3135 CS	1.247	04/15/2026	19,634	208	334	
	31398LQS0	FHR 3607 OP	0.000	07/15/2037	47,166	41,297	38,863	
	38374L3B5	GNR 2005-068 KI	0.828	09/20/2035	47,424	2,480	4,105	
	31392ET34	FNW 2002-W10 IO	0.891	08/25/2042	141,674	1,838	4,105	
	31395DTS8	FNR 2006-50 PS	0.000	06/25/2036	11,152	9,660	9,796	
	3128S4ZC4	FH 1Q0739	7.539	03/01/2037	4,145	4,611	4,216	
	38375LZR4	GNR 2007-074 SL	1.067	11/16/2037	153,643	7,196	3,137	
	31403DTT6	FN 745862	5.272	04/01/2035	3,043	3,251	3,048	
	31396XJE5	FNR 2007-77 FG	5.952 5.500	03/25/2037	7,679	8,511 6,958	7,605	
	38374LM73 31393UMM2	GNR 2005-058 NI		08/20/2035	62,846		8,115	
	31394LJU7	FNR 2003-118 FD FHR 2694 BA	5.852 4.000	12/25/2033 06/15/2031	3,458 998	3,843 995	3,454 985	
	31349UJY5	FH 782979	4.375	01/01/2035	10,501	11,758	10,754	
	38375J8N8	GNR 2007-028 BO	0.000	05/20/2037	4,084	3,501	3,595	
	31394VPT1	FNW 2007-028 BO	6.000	08/25/2045	23,613	24,498	23,762	
	31392JFP9	FNR 0314G TI	5.000	03/25/2033	9,133	172	268	
	31393QYH9	FHR 2611G SQ	2.094	05/15/2033	11,001	11,067	10,402	
	31396LU57	FNR 2006-115 OK	0.000	12/25/2036	11,495	11,340	9,452	
	31398LQM3	FHR 3607 BO	0.000	04/15/2036	6,012	3,723	5,150	
	31393CW82	FNW 2003-W8 2A	7.000	10/25/2042	15,079	16,036	15,443	
	31395NJD0	FNR 2006-53 US	1.128	06/25/2036	15,712	640	1,497	
	3136AHNE6	FNR 2013-128 PO	0.000	12/25/2043	173,411	125,106	131,847	
	31395NBG1	FNR 2006-44 GO	0.000	06/25/2036	8,004	8,004	6,903	
	31394BVK7	FNR 2004-90 ZU	6.000	12/25/2034	31,980	28,399	32,818	
	3128QSZW9	FH 1G2557	5.469	06/01/2036	13,295	14,868	13,629	
	3132HTZ66	FHS 323 A5	3.000	01/15/2044	166,454	167,556	153,435	
	38375BF64	GNR 2013-0030 FA	5.367	08/20/2060	64	65	63	
	3136A6GB4	FNR 2012-47 HF	5.852	05/25/2027	31,114	31,143	31,115	
	31393Y4T9	FNR 2004-51 SY	3.336	07/25/2034	2,480	2,480	2,385	
	3128NFGD3	FH 1A1096	7.547	10/01/2036	12,989	13,243	13,221	
	31283HPW9	FH G01337	7.000	12/01/2025	1,101	1,105	1,137	
	3133TEFM1	FHR 2065B PX	0.750	08/17/2027	42,182	239	139	
	31282YDY2	FHR 233 B2	5.000	09/15/2035	15,142	786	2,507	
	31398MRV0	FNR 2010-16 WB	6.145	03/25/2040	116,346	123,239	118,843	
	38374MM63	GNR 2006-016 OP	0.000	03/20/2036	6,918	5,505	6,083	
	38373QQA2	GNR 2003-41 ID	5.500	05/20/2033	27,760	4,087	8	
	31394D6N5	FNR 2005-56 S	1.258	07/25/2035	25,553	663	2,209	
	31393BFR1	FNR 2003-33 IA	6.500	05/25/2033	20,782	1,442	3,465	
	31393EQX0	FNR 2003-91 SD	3.413	09/25/2033	1,438	1,179	1,430	
	31404CAQ3	FN 764215	5.268	05/01/2034	1,577	1,625	1,561	
	38375JTD7 31409JVS6	GNR 2007-017 JI FN 872825	1.337 6.089	04/16/2037	31,324	1,484	2,744 4,480	
	31414HWF0	FN 966946	4.285	06/01/2036 01/01/2038	4,459 1,478	5,150 1,562	1,467	
	38374MHB8	GNR 2005-085 IO	5.500	11/16/2035	15,051	915	1,298	
	31416B3M8	FN 995504	7.500	11/01/2038	1,811	1,921	1,890	
	38375KA93	GNR 2007-040 SD	1.278	07/20/2037	15,355	591	829	
	31395DUD9	FNR 2006-50 JO	0.000	06/25/2036	38,236	32,982	32,193	
	38374J3R5	GNR 2004-092 AI	1.227	11/16/2034	215,521	10,150	20,000	
	31395D7H6	FNW 2007-W1 AF1	5.712	11/25/2046	27,431	27,333	27,152	
	31395TC93	FHR 2967 S	3.834	04/15/2025	240	229	225	
	31393DSD4	FNR 2003-63 P3	0.000	05/25/2033	14,809	12,041	12,560	
	3136FFPD5	FNR 383 D1	6.000	01/25/2038	9,656	519	1,826	
	31292J5A4	FH C02641	7.000	10/01/2036	3,139	3,200	3,247	
	31396LSR2	FNR 2006-111 EO	0.000	11/25/2036	16,496	13,826	13,908	
	31393GV35	FHR 2533A Z	5.500	12/15/2032	89,557	89,430	90,553	
	3136FCM37	FNS 369 8	5.500	04/25/2036	10,493	498	1,489	
	31396YWZ1	FNR 2008-18 SE	0.818	03/25/2038	7,682	321	670	
	31336CNR0	FH 972200	5.674	03/01/2036	7,151	7,737	7,119	
	31394ABD7	FNR 2004-53 NC	5.500	07/25/2024	519	517	516	
	31396UD64	FHR 3194 SA	1.647	07/15/2036	2,514	95	310	
	3128S4YT8	FH 1Q0722	5.088	04/01/2038	4,916	5,464	4,912	
	3132G7AA3	FH U80001	4.000	07/01/2032	69,923	75,041	68,510	
	3133T3TD0	FHR 1658 GZ	7.000	01/15/2024	42	42	42	
	38375KHZ8	GNR 2007-036 SE	0.997	06/16/2037	19,326	709	596	
	38378AS36	GNR 2011-163 WA	5.866	12/20/2038	114,224	127,195	117,343	
	31396NG75	FHR 3143 BC	5.500	02/15/2036	18,562	19,783	18,835	
	31349S3Z4	FH 781716	5.743	07/01/2034	9,397	9,876	9,535	
	38375JTE5	GNR 2007-017 JO	0.000	04/16/2037	4,699	3,940	3,996	
	38374D3F4	GNR 2008-036 SH	0.828	04/20/2038	14,804	490	7	
	31397ELL7	FHR 3260 CS	0.687	01/15/2037	8,803	129	801	

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			(c) Descrip	otion of Investment,	Including:			
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
. ,	31397BP96	FHR 3232 ST	1.247	10/15/2036	8,097	362	677	
	31397FR79	FHR 3290 SB	0.997	03/15/2037	12,187	461	905	
	31396PC33	FNR 2007-14 ES	0.988	03/25/2037	14,884	626	1,327	
	31396Y4G4	FNR 2008-27 SN	1.448	04/25/2038	8,318	447	889	
	31396LQW3	FNR 2006-109 PO	0.000	11/25/2036	7,320	6,789	6,161	
	3136FCZH2	FNS 365 A7	5.500	05/25/2036	13,661	1,484	2,748	
	31394CVA7	FNR 0515A MO	0.000	03/25/2035	11,919	11,919	9,894	
	31410GVM2	FN 889020	6.500	11/01/2029	18,845	19,366	19,324	
	38376LK65	GNR 2011-097 WA	6.108	11/20/2038	71,013	79,264	73,445	
	31409JS50	FN 872740	6.500	06/01/2036	6,509	6,552	6,559	
	31396UFA3	FHR 3179 OA FN AE0049	0.000	07/15/2036	4,669	4,669	3,927	
	31419ABT3 38375QKS7		6.000 0.927	09/01/2029	6,941	7,126	7,053 2,794	
	38374VZG7	GNR 2008-040 SA GNR 2009-054 JZ	5.500	05/16/2038 07/20/2039	44,619	1,735		
	31395NQK6	FNR 2006-63 ZH	6.500	07/25/2036	46,308 60,259	53,171 57,632	47,325 63,289	
	31394V6A3	FNR 2006-16 HZ	5.500	03/25/2036	26,478	25,601	26,438	
	31394V0A3 31397TXJ6	FHR 3461 LZ	6.000	06/15/2038	7,669	7,361	7,929	
	38379QAH8	GNR 2015-137 WA	5.544	01/20/2038	94,701	110,450	97,276	
	31398VBW5	FHR 3641 PB	5.000	03/15/2040	13,077	14,151	13,049	
	31396VSS8	FNR 2007-39 NB	4.250	05/25/2037	80,256	83,866	79,690	
	31396AFJ8	FHR 3028 MG	5.000	09/15/2035	130,625	140,760	131,153	
	31393UKW2	FNR 2003-122 ZJ	6.000	12/25/2033	40,127	44,879	41,290	
	31410FUC7	FN 888079	6.500	10/01/2026	54,102	56,634	55,444	
	31410LQN5	FN 890661	7.000	02/01/2039	38,926	43,432	40,336	
	38376RRD0	GNR 2016-H07 FA	6.187	03/20/2066	130,526	134,203	130,373	
	3138WFQM1	FN AS5859	4.000	09/01/2045	127,109	135,549	123,484	
	38376T5N8	GNR 2010-0010 FA	6.292	01/20/2060	62,787	64,148	62,788	
	3132H7EG5	FH U99134	4.000	01/01/2046	65,780	70,459	63,993	
	38375UWR7	GNR 2016-H11 FD	5.494	05/20/2066	68,260	70,028	68,032	
	3138LXQK8	FN AO6757	4.000	06/01/2042	26,725	28,751	26,167	
	3617AAX25	G2 AO9697	3.250	12/20/2035	284,986	295,537	270,565	
	38376RUS3	GNR 2016-H13 FT	6.017	05/20/2066	10,658	10,658	10,633	
	38376RUV6	GNR 2016-H13 FD	5.860	05/20/2066	61,373	62,611	61,143	
	3136ADWH8	FNR 2013-26 FE	5.802	04/25/2043	126,746	125,202	123,322	
	3136ARFP8	FNR 2016-3 LI	5.500	01/25/2026	5,375	128	90	
	31397HMC9	FHR 3322 NS	7.000	05/15/2037	21,175	25,541	22,188	
	3136AQUD0	FNR 2015-91 AC	5.445	12/25/2036	73,992	86,767	78,506	
	31397HCY2	FHR 3318 BT	7.000	05/15/2034	28,465	32,821	28,541	
	3136AQWA4	FNR 2015-90 UI	5.000	12/25/2045	210,757	31,125	36,999	
	38379XR69	GNR 2016-090 LI	4.000	07/20/2046	99,498	12,042	12,519	
	31398SYP2	FNR 2010-141 DL	4.000	12/25/2040	184,794	195,443	177,263	
	3137A3ML0	FHR 3753 PO	0.000	11/15/2040	38,497	31,487	30,819	
	38374LHA2 3137AVRD1	GNR 2005-048 CY FHR 4133 TA	5.000	06/20/2035	68,578 61,077	75,474	68,622 50,815	
	3137F1G51	FHMS K-065 AM	3.000 3.326	11/15/2042 05/25/2027	74,000	55,897 74,726	71,459	
	38380F3R5	GNR 2017-099 PT	6.013	08/20/2044	165,199	193,047	171,002	
	31418RPQ8	FN AD4030	5.000	04/01/2030	167,627	177,715	166,822	
	31393ELG2	FNW 2003-W12 A9	4.480	06/25/2043	114,703	118,185	111,547	
	3132FYBH9	FH U69039	4.000	02/01/2046	158,934	163,742	153,632	
	31393XFZ5	FNGT 2004-T1 2A	3.735	08/25/2033	69,356	70,350	64,616	
	38375LVN7	GNR 2007-059 PZ	6.000	10/20/2037	237,848	253,805	236,792	
	3137FG6Y6	FHMS K-077 AM	3.850	05/25/2028	335,000	338,018	327,773	
	3617HX4E4	G2 BJ9821	4.750	01/20/2049	604,839	633,390	599,074	
	31397KNW7	FHR 3371 FA	6.053	09/15/2037	90,322	90,240	89,799	
	31396VMF2	FNR 2007-35 PF	5.702	04/25/2037	153,090	168,502	150,201	
	3136ABDT7	FNR 2012-153 B	7.000	07/25/2042	159,024	182,138	170,003	
	3136AG4J8	FNR 2013-116 PL	4.000	05/25/2043	126,690	127,259	124,042	
	3136B23T7	FNR 2018-63 DA	3.500	09/25/2048	86,374	87,901	79,876	
	38380LXF5	GNR 2019-H12 JI	2.051	07/20/2069	1,267,697	13,796	22,311	
	3617HX5M5	G2 BJ9852	4.750	08/20/2049	336,144	368,606	332,934	
	38381AH74	GNR 2018-160 PA	3.500	07/20/2046	158,863	162,853	153,351	
	38380LD42	GNR 2019-H15 IJ	2.272	08/20/2069	1,134,317	23,388	38,794	
	38380LN33	GNR 2019-H18 KI	2.392	11/20/2069	1,403,120	21,420	25,817	
	38380LK85	GNR 2019-H18 CI	0.042	10/20/2069	2,482,180	144,021	116,911	
	3136B8FD6	FNR 2019-81 QF	5.952	12/25/2049	380,990	434,409	371,647	
	38379VXZ2	GNR 2016-037 ID	3.500	08/20/2041	802,655	150,536	18,342	
	3617LRZ32	G2 BQ7062	3.250	03/20/2050	450,009	464,856	411,533	
	31335PLU7	FH G80339	5.300	11/01/2030	422,739	456,663	422,239	
	38380L5P4	GNR 2020-H05 IO	0.033	03/20/2070	2,470,478	148,872	126,736	
	38380L7Y3	GNR 2020-H07 DI	0.015	04/20/2070	2,853,958	206,431	171,237	
	38381WZG6	GNR 2019-078 NI	5.000	06/20/2049	590,505	182,070	79,050	
	38375UDQ0	GNR 2014-H04 CI	1.389	02/20/2064	2,146,121	67,882	33,533	
	38375UAR1	GNR 2013-0210 CI	1.533	09/20/2063	575,434	22,175	15,465	

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	3136BBSN3	FNA 2020-M38 X2	2.100	11/25/2028	715,482	56,071	44,377
	3136BBHB1	FNA 2020-M38 2A1	1.594	11/25/2028	113,959	116,234	103,026
	3137FWGL8	FHMS Q-013 XT2	1.807	05/25/2027	4,840,145	190,590	123,908
	38382GY97	GNR 2020-095 HI	4.000	07/20/2050	985,832	224,677	168,452
	3136BDXP8	FNA 2021-M03 1A1	1.000	11/25/2033	62,060	62,383	59,718
	35563FAA9	MSCR 2021-MN1 M1	7.337	01/25/2051	271,897	286,465	263,796
	31394FG33	FNR 2005-83B LZ	5.500	10/25/2035	271,216	277,700	271,893
	38379PUC9	GNR 2015-069 PA	3.500	03/20/2045	75,955	81,336	72,933
	3137BGHV4	FHR 4441 KP	3.500	02/15/2045	264,028	287,715	239,393
	31301ABB3	FH K00034	5.500	05/01/2037	15,994	16,884	16,508
	3128MXVH9	FH H05116	5.500	02/01/2038	1,737	1,809	1,729
	3137ABYS4	FHR 3870 WS	1.147	06/15/2031	102,026	7,791	6,836
	3132GJW62	FH Q03669	5.000	09/01/2041	871,929	935,202	887,297
	312935SG5	FH A88619	5.500	09/01/2039	79,049	82,567	81,390
	31406AR95	FN 804312	5.500	11/01/2034	15,673	16,037	16,113
	3138ARYG3	FN AJ0710	5.000	09/01/2041	245,067	274,521	249,006
	312938LD3	FH A90324	5.500	12/01/2039	88,979	94,450	91,614
	3138YYE41	FN AZ6454	3.500	02/01/2046	577,401	616,339	539,544
	3132XU6T7	FH Q52681	4.500	12/01/2047	436,598	479,815	433,922
	3140HKLB2	FN BK5721	5.000	05/01/2048	409,842	466,995	412,635
	3138WGXS8	FN AS6988	3.500	04/01/2046	2,417,878	2,543,698	2,259,352
	3131Y1U65	FH ZM6905	4.500	06/01/2048	453,739	492,432	447,680
	3132ACSS0	FH ZT0529	3.000	10/01/2046	459,406	480,330	419,751
	3140QBTF5	FN CA4149	3.000	09/01/2049	2,022,739	2,080,408	1,818,838
	3140HFPP8	FN BK2229	2.500	04/01/2050	1,075,101	1,126,338	916,671
	3133A3PA0	FH QA8517	2.500	04/01/2050	995,919	1,051,419	855,183
	3133KHWV4	FH RA2460	3.000	04/01/2050	3,680,659	3,958,118	3,296,587
	3140KDNS5	FN BP5800	2.500	05/01/2050	1,353,835	1,419,338	1,161,870
	3133KHZT6	FH RA2554	2.500	05/01/2050	1,493,293	1,584,588	1,292,696
	3140QBLZ9	FN CA3943	4.000	08/01/2049	1,000,555	1,159,806	966,562
	3140X6FL0	FN FM2870	3.000	03/01/2050	1,230,429	1,337,575	1,109,697
	3133KH5K8	FH RA2650	3.000	05/01/2050	782,688	846,068	702,119
	3133KHLM6	FH RA2132	3.000	02/01/2050	1,974,549	2,155,697	1,771,816
	3140KHH46	FN BP9250	2.500	07/01/2050	1,278,900	1,353,657	1,101,775
	3140HF6S3	FN BK2680	2.000	06/01/2050	2,433,405	2,526,492	2,008,004
	3140QEJZ6	FN CA6579	2.000	08/01/2050	3,539,839	3,690,428	2,946,506
		FN CA6917	2.500				
	3140QEVK5		2.000	09/01/2050	1,572,980	1,683,093	1,353,830 3,450,081
	3140X8J57	FN FM4783		12/01/2050	4,216,479	4,370,972	
	3140X8RR0	FN FM4995	2.000	12/01/2050	1,909,176	1,982,515	1,589,150
	3133KKY86	FH RA4335	2.000	01/01/2051	1,694,744	1,762,836	1,410,122
	3140X8QX8	FN FM4969	2.000	12/01/2050	3,817,514	3,945,908	3,150,991
	3140QKGB8	FN CB0193	3.000	04/01/2051	5,703,114	6,076,122	5,096,366
	3133ALG93	FH QC2024	3.000	05/01/2051	1,913,467	2,036,990	1,727,216
	3132DVLA1	FH SD7521	2.500	07/01/2050	4,556,188	4,766,947	3,951,084
	3132DWCB7	FH SD8166	2.000	09/01/2051	3,459,176	3,509,629	2,828,178
	3140KSJC2	FN BQ6558	2.500	09/01/2051	2,196,911	2,309,141	1,870,318
	3132DMZM0	FH SD0748	2.500	11/01/2051	6,770,942	7,011,703	5,842,135
	3132DWDT7	FH SD8214	3.500	05/01/2052	4,360,899	4,313,561	4,006,212
	3132DM5Z4	FH SD0864	3.500	11/01/2051	4,201,713	4,147,278	3,865,825
	3140QNEW8	FN CB2848	2.000	02/01/2052	4,840,751	4,311,801	3,962,652
	3137H0GU6	FHR 5104 ZW	3.500	06/25/2049	3,398,876	2,965,335	2,276,243
	3137H0YQ5	FHR 5115 ZA	3.500	06/25/2049	3,183,158	2,858,167	2,132,045
	3137FL2M5	FHMS K-1510 A3	3.794	01/25/2034	5,000,000	5,081,020	4,725,140
	3140LFWK6	FN BS5149	2.810	04/01/2037	5,995,000	5,457,954	4,908,470
	3137FCB29	FHR 4742 PZ	3.000	12/15/2047	1,709,753	1,428,861	1,069,913
	3136B63A9	FNR 2019-62 PY	2.500	11/25/2049	1,462,000	1,135,816	995,698
	3137FMTT9	FHMS K-1512 A3	3.059	04/25/2034	2,800,000	2,595,543	2,433,310
	3137H8U90	FHMS K-148 A2	3.500	07/25/2032	3,194,000	3,139,074	2,986,844
	38383FCN1	GNR 2021-214 DR	2.000	12/20/2051	1,597,031	1,122,336	1,000,902
	38383PJA0	GNR 2022-050 DE	2.500	01/20/2052	1,075,579	779,465	679,885
	38383GKZ3	GNR 2022-006 EB	2.000	01/20/2052	3,487,163	2,103,058	2,034,132
	38383RDX2	GNR 2022-063 LN	4.500	03/20/2052	6,300,761	6,038,210	5,931,550
	3137H2SG0	FHR 5149 GH	1.500	10/25/2051	1,000,000	577,872	557,099
	36179WY93	G2 MA7936	2.500	03/20/2052	11,252,957	9,940,482	9,847,159
	38383AZN7	GNR 2021-160 LG	2.500	09/20/2051	2,989,128	2,051,991	1,876,273
	3140XKDS6	FN FS3712	5.500	01/01/2053	8,162,398	8,215,793	8,221,554
	3136BGB42	FNR 2021-59 HZ	2.000	09/25/2051	4,677,475	2,729,806	2,399,667
	3137H5MJ3	FHR 5191 BD	2.000	02/25/2042	3,842,956	2,715,690	2,664,006
	3136BBCM2	FNR 2020-057 LJ	2.000	08/25/2050	9,300,000	6,852,344	6,745,969
	36179X2L9	G2 MA8879	5.500	05/20/2053	6,866,439	6,893,797	6,913,239
	36179X2K1	G2 MA8878	5.000	05/20/2053	6,887,799	6,824,383	6,844,608
	3136BBC67	FNR 2020-63 MZ	2.000	09/25/2050	2,900,564	1,872,174	1,939,268
	912828YB0	UNITED STATES TREASURY	1.625	08/15/2029	2,300,000	2,273,210	2,047,897
			2.023	-,, 2023	_, 5,000	_, 5,0	, , , , , ,

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		-	(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	912810RK6	UNITED STATES TREASURY	2.500	02/15/2045	162,000,000	135,251,171	123,183,180
	912796CX5	UNITED STATES TREASURY	0.000	04/18/2024	2,430,000	2,391,071	2,392,505
	912796Z28	UNITED STATES TREASURY	0.000	02/22/2024	187,000	185,585	185,611
	912803GA5	UNITED STATES TREASURY	0.000	08/15/2051	90,000,000	31,205,682	29,845,764
	912803FY4	UNITED STATES TREASURY	0.000	05/15/2051	90,000,000	31,400,045	29,995,160
	912834VV7	UNITED STATES TREASURY	0.000	05/15/2050	45,000,000	14,675,658	14,931,377
	912834WZ7 912834VM7	UNITED STATES TREASURY UNITED STATES TREASURY	0.000 0.000	05/15/2051 02/15/2050	45,000,000 84,000,000	14,250,432 30,047,867	14,519,102 27,989,684
	912834XG8	UNITED STATES TREASURY	0.000	08/15/2051	90,000,000	29,497,064	29,041,971
	912834B56	UNITED STATES TREASURY	0.000	02/15/2052	75,000,000	24,698,805	24,091,592
	912834C55	UNITED STATES TREASURY	0.000	05/15/2052	75,000,000	24,654,471	24,110,051
	912834A65	UNITED STATES TREASURY	0.000	11/15/2051	60,000,000	19,785,511	19,401,132
	912810TH1	UNITED STATES TREASURY	3.250	05/15/2042	1,507,400	1,500,863	1,327,507
	91282CFF3	UNITED STATES TREASURY	2.750	08/15/2032	186,800	180,140	171,396
	912810TG3	UNITED STATES TREASURY	2.875	05/15/2052	433,000	331,632	346,469
	912810TK4	UNITED STATES TREASURY	3.375	08/15/2042	240,000	215,339	214,810
	91282CJJ1	UNITED STATES TREASURY	4.500	11/15/2033	32,963,800	32,850,867	34,678,907
	912810TW8	UNITED STATES TREASURY	4.750	11/15/2043	52,341,300	52,331,692	56,340,699
	91282CJM4	UNITED STATES TREASURY	4.375	11/30/2030	201,000	201,817	206,998
	91282CJN2	UNITED STATES TREASURY	4.375	11/30/2028	13,700	13,780	14,033
	91282CJR3	UNITED STATES TREASURY	3.750	12/31/2028	64,400	64,239	64,169
	91282CHT1	UNITED STATES TREASURY	3.875	08/15/2033	3,720,000	3,483,458	3,722,902
	912797GB7	UNITED STATES TREASURY	0.000	07/11/2024	21,725,000	21,140,890	21,179,051
	912810TU2	UNITED STATES TREASURY	4.375	08/15/2043	2,205,000	2,079,320	2,259,089
	912810QZ4	UNITED STATES TREASURY	3.125	02/15/2043	50,000,000	45,924,914	42,902,500
	912834TP3	UNITED STATES TREASURY	0.000	05/15/2048	100,000,000	40,363,199	34,941,000
	912834QP6	UNITED STATES TREASURY	0.000	08/15/2046	60,000,000	25,500,095	22,380,000
	9128334Y3	UNITED STATES TREASURY	0.000	08/15/2034	30,000,000	19,618,435	19,585,800
	912810RT7	UNITED STATES TREASURY	2.250	08/15/2046	40,000,000	28,763,166	28,567,200
	912810RQ3	UNITED STATES TREASURY	2.500	02/15/2046	85,000,000	66,318,676	64,055,150
	912834TV0	UNITED STATES TREASURY	0.000	08/15/2048	60,000,000	21,810,502	20,766,600
	912834RK6 912834PM4	UNITED STATES TREASURY UNITED STATES TREASURY	0.000 0.000	05/15/2047	40,000,000	16,416,028	14,484,800
	912797JB4	UNITED STATES TREASURY	0.000	08/15/2045 01/30/2024	20,000,000	9,246,598 29,873,608	7,767,000 29,876,400
	912797HZ3	UNITED STATES TREASURY	0.000	01/16/2024	30,000,000 25,000,000	24,945,359	24,949,000
	912797GY7	UNITED STATES TREASURY	0.000	03/28/2024	100,000,000	98,739,225	98,759,000
				· · · · -			
				-	2,125,248,593	1,364,747,962	1,294,054,702
CORP	ORATE DEBT INSTRUMEN	ITS:					
	12669GP47	CWHL 2005-R2 2A4	8.500	06/25/2035	45,463	45,030	45,834
	12669GP39	CWHL 2005-R2 2A3	8.000	06/25/2035	67,860	68,615	67,806
	12189LBB6	BURLINGTON NORTHERN SANTA FE LLC	4.125	06/15/2047	5,000,000	4,951,031	4,405,071
	05587*AA8	BGS FEDEX CONTROL PASS-THRU TRUST SERIES 2017A	4.260	03/15/2037	2,327,823	2,327,823	2,259,850
	525ESC8C6	LEHMAN BROTHERS HOLDINGS	6.000	01/01/2049	8,635,385	-	3,713
	78480*AA3	SSMC II BORROWER LLC	4.020	01/05/2029	3,280,709	3,280,709	3,101,910
	674599DT9	OCCIDENTAL PETROLEUM CORP	7.200	03/15/2029	150,000	171,912	159,451
	01166VAA7	ALASKA AIR PASS THROUGH TRUST 2020-1A	4.800	08/15/2027	3,518,242	3,610,812	3,420,158
	909319AA3	UNITED AIRLINES PASS THROUGH TRUST 2013 1A O	4.300	08/15/2025	1,493,779	1,472,578	1,447,621
	90932PAA6	UNITED AIRLINES 2014-1 PASS THROUGH TRUSTS	4.000	04/11/2026	1,498,156	1,483,799	1,431,176
	16829@AG8DMBA	CHICK-FIL-A, INC.	2.090	10/29/2030	4,500,000	4,500,000	3,724,650
	96928*EZ6	WILLIAM BLAIR & COMPANY CONTROL PASS - THROUGH TRU	5.040	09/15/2033	3,804,764	3,680,506	3,273,999
	29364N108	ENTERGY MISSISSIPPI LLC	4.900	10/01/2066	16,876	421,900	375,661
	05580M827	B RILEY FINANCIAL INC	5.500	03/31/2026	100,760	2,519,000	1,797,558
	36150JAE0	GORDON BROTHERS GROUP, LLC	4.100	09/01/2050	4,500,000	4,500,000	3,454,240
	90365EAA7	UIRC-GSA HOLDINGS III LLC	3.500	04/30/2026	2,000,000	2,000,000	1,903,360
	891092AD0	TORO CO	7.800	06/15/2027	167,000	199,029	180,064
	17290A2N9 097023AK1	CITIGROUP INC BOEING CO	2.375 7.875	07/02/2036	2,700,000	2,700,000 2,385,067	1,993,254 1,793,450
	637432105	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	5.500	04/15/2043 05/15/2064	1,550,000 100,000	2,529,626	2,510,000
	24718PAA5	BORGWARNER JERSEY LTD	5.000	10/01/2025	5,600,000	5,870,227	5,485,424
	233331859	DTE ENERGY CO	5.250	12/01/2023	175,600	4,390,000	4,323,272
	20030NBG5	COMCAST CORP	4.500	01/15/2043	7,746,000	8,971,870	6,864,238
	29364WAT5	ENTERGY LOUISIANA LLC	5.000	07/15/2044	8,500,000	8,657,187	7,733,609
	00206R300	AT&T INC	5.350	11/01/2066	20,000	500,000	473,200
	05580M793	B RILEY FINANCIAL INC	5.000	12/31/2026	64,304	1,607,600	1,018,627
	16412#AA2DMBA	R CTF-DECIATED SR MED CTRS FLA LLC	4.000	12/15/2036	4,133,760	4,133,760	3,500,054
	74432QAK1	PRUDENTIAL FINANCIAL INC	5.900	03/17/2036	4,308,000	5,435,944	4,471,745
	637432MT9	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	8.562	04/30/2043	2,175,000	2,162,884	2,152,261
	53636CAA2	LIQUIGLIDE INC.	5.500	02/24/2026	2,540,000	2,540,000	2,390,140
	JJUJUCAAZ	LIQUIGLIDE INC.	3.300	02/24/2020	2,540,000	2,340,000	2,000,1.0
	59562VBD8	BERKSHIRE HATHAWAY ENERGY CO	5.150	11/15/2043	5,084,000	5,797,475	5,018,298

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
(a)	485134BR0	EVERGY METRO INC	4.200	03/15/2048	8,212,000	8,397,313	6,913,339
	16412@AA4DMBA	CHENMED (10 PPTY) CTL PASS-THRU TR	4.600	03/15/2037	3,341,856	3,341,856	2,852,942
	459200GL9	INTERNATIONAL BUSINESS MACHINES CORP	8.000	10/15/2038	3,210,000	4,321,286	4,172,222
	231021AQ9	CUMMINS INC	4.875	10/01/2043	5,500,000	6,092,367	5,423,311
	491674BG1	KENTUCKY UTILITIES CO	5.125	11/01/2040	7,903,000	8,597,795	7,701,581
	59562VAP2	BERKSHIRE HATHAWAY ENERGY CO	5.950	05/15/2037	3,000,000	3,594,009	3,198,537
	401378AD6	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	3.700	01/22/2070	4,118,000	3,697,627	2,813,759
	141781AW4	CARGILL INC	6.625	09/15/2037	3,363,000	4,293,051	3,829,527
	669857AB0	NOVA SOUTHEASTERN UNIVERSITY	4.809	04/01/2053	4,000,000	4,480,684	3,714,160
	92343VAW4	VERIZON COMMUNICATIONS INC	6.000	04/01/2041	5,616,000	6,213,192	5,632,597
	06051GFC8	BANK OF AMERICA CORP	5.000	01/21/2044	8,000,000	8,803,752	7,871,936
	023135CK0	AMAZON.COM INC	4.100	04/13/2062	13,321,000	13,236,508	11,825,677
	30231GBG6 828807DJ3	EXXON MOBIL CORP SIMON PROPERTY GROUP LP	4.327 3.800	03/19/2050 07/15/2050	9,431,000 5,000,000	9,423,625 4,615,525	8,614,836 3,965,156
	084664DB4	BERKSHIRE HATHAWAY FINANCE CORP	3.850	03/15/2052	6,000,000	5,614,463	5,043,315
	744320BF8	PRUDENTIAL FINANCIAL INC	5.700	09/15/2048	2,000,000	2,042,826	1,920,796
	458140AY6	INTEL CORP	4.100	05/11/2047	7,000,000	6,727,020	6,108,257
	110122DX3	BRISTOL-MYERS SQUIBB CO	3.900	03/15/2062	6,026,000	5,397,349	4,721,627
	141781BX1	CARGILL INC	4.375	04/22/2052	1,058,000	1,052,186	971,130
	539830BT5	LOCKHEED MARTIN CORP	4.300	06/15/2062	3,000,000	2,977,656	2,702,041
	665772CV9	NORTHERN STATES POWER CO	4.500	06/01/2052	2,000,000	1,986,033	1,848,790
	166756AV8	CHEVRON USA INC	5.050	11/15/2044	5,750,000	5,917,476	5,609,789
	832696AP3	J M SMUCKER CO	4.375	03/15/2045	3,000,000	2,739,765	2,634,330
	822582AY8	SHELL INTERNATIONAL FINANCE BV	4.550	08/12/2043	3,270,000	3,254,035	3,100,081
	219350BQ7	CORNING INC	5.450	11/15/2079	6,636,000	5,967,351	6,435,120
	45866FAY0	INTERCONTINENTAL EXCHANGE INC	5.200	06/15/2062	3,000,000	2,980,225	3,088,500
	12661PAE9	CSL FINANCE PLC	4.750	04/27/2052	3,302,000	3,205,187	3,156,112
	755111BU4	RAYTHEON CO	4.875	10/15/2040	3,154,000	3,004,988	2,995,787
	28336LBH1	KINDER MORGAN INC	7.420	02/15/2037	4,119,000	4,508,611	4,464,313
	878091BF3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	4.270	05/15/2047	4,572,000	4,214,006	3,997,017
	61166WAQ4	MONSANTO CO	4.700	07/15/2064	1,000,000	791,785	693,662
	655044AS4	NOBLE ENERGY INC	7.250	08/01/2097	5,000,000	6,739,220	5,444,637
	88556JAA9	300 N MARIENFELD MIDLAND TX SENIOR NOTE LEASE BACK	0.000	07/15/2057	4,163,280	4,006,319	3,404,314
	548661EF0	LOWE'S COMPANIES INC	4.450	04/01/2062	5,248,000	4,733,924	4,420,160
	67077MAS7	NUTRIEN LTD	5.250 5.250	01/15/2045	1,000,000	1,036,961	974,548
	70450YAN3 17252MAG5	PAYPAL HOLDINGS INC CINTAS NO 2 CORP	6.150	06/01/2062 08/15/2036	4,397,000 1,960,000	4,430,969 2,198,037	4,372,531 2,141,367
	219023AC2	INGREDION INC	6.625	04/15/2037	2,900,000	3,185,117	3,158,970
	907818EV6	UNION PACIFIC CORP	4.375	09/10/2038	1,730,000	1,632,043	1,595,923
	406216AS0	HALLIBURTON CO	7.600	08/15/2096	4,397,000	4,496,288	5,332,133
	291011BB9	EMERSON ELECTRIC CO	6.125	04/15/2039	1,075,000	1,200,731	1,182,975
	88556KAA6	300 N MARIENFELD MIDLAND TX SUBORDINATED NOTE LEAS	5.787	07/15/2057	3,000,000	2,443,513	2,598,300
	75513ECB5	RTX CORP	4.700	12/15/2041	1,550,000	1,423,748	1,437,502
	891092AE8	TORO CO	6.625	05/01/2037	1,570,000	1,633,545	1,685,630
	92343VAU8	VERIZON COMMUNICATIONS INC	7.350	04/01/2039	2,000,000	2,225,996	2,309,254
	00206RJJ2	AT&T INC	5.350	12/15/2043	4,500,000	3,950,147	4,376,578
	575767AL2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	4.900	04/01/2077	2,000,000	1,525,883	1,705,585
	00206RAB8	AT&T INC	6.800	05/15/2036	3,000,000	3,086,761	3,333,762
	D3003*AD9DMBA	ENBW ENERGIE BADEN-WÜRTTEMBERG AG	6.740	11/09/2034	5,000,000	5,000,000	5,289,000
	30303M8K1	META PLATFORMS INC	4.650	08/15/2062	5,177,000	4,980,230	4,843,174
	44329HAK0	HP CMNTYS LLC	5.860	09/15/2053	1,420,000	1,413,392	1,333,976
	263901AD2	DUKE ENERGY INDIANA LLC	4.200	03/15/2042	2,063,000	1,795,049	1,798,576
	13645RAX2	CANADIAN PACIFIC RAILWAY CO	6.125	09/15/2115	3,000,000	3,311,668	3,360,189
	95829TAA3	WESTERN GROUP HSG LP	6.750	03/15/2057	1,457,938	1,666,447	1,576,424
	04686JAE1	ATHENE HOLDING LTD	3.450	05/15/2052	6,000,000	4,068,876	4,039,898
	071813AX7	BAXTER INTERNATIONAL INC	6.250	12/01/2037	2,000,000	2,038,957	2,107,331
	04686JAD3 67077MAP3	ATHENE HOLDING LTD NUTRIEN LTD	3.950 7.125	05/25/2051	5,000,000	3,627,222 548,686	3,770,176 556,540
	907818EG9	UNION PACIFIC CORP	4.375	05/23/2036 11/15/2065	500,000 375,000	310,301	308,996
	494368BL6	KIMBERLY-CLARK CORP	3.700	06/01/2043	3,200,000	2,590,609	2,566,675
	716973AH5	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.340	05/19/2063	2,375,000	2,329,059	2,408,947
	638671AN7	NATIONWIDE MUTUAL INSURANCE CO	4.350	04/30/2050	10,133,000	7,666,826	8,156,972
	14115DAA2	CARBON REVOLUTION PUBLIC LIMITED COMPANY	8.500	05/15/2027	2,500,000	2,500,000	2,512,500
	755111BZ3	RAYTHEON CO	4.200	12/15/2044	364,000	280,598	301,037
	585055AQ9	MEDTRONIC INC	6.500	03/15/2039	3,000,000	3,362,859	3,394,280
	00507UAH4	ALLERGAN FUNDING SCS	4.850	06/15/2044	1,527,000	1,228,376	1,141,573
	75951AAN8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	2.750	01/21/2027	900,000	814,026	827,125
	591560AA5	METLIFE CAPITAL TRUST IV	7.875	12/15/2037	2,000,000	2,098,102	2,148,155
	110122AQ1	BRISTOL-MYERS SQUIBB CO	6.125	05/01/2038	775,000	840,180	840,925
	402479CB3	FLORIDA POWER & LIGHT CO	5.100	10/01/2040	2,250,000	2,096,371	2,113,459
	638671AK3	NATIONWIDE MUTUAL INSURANCE CO	9.375	08/15/2039	920,000	1,156,210	1,217,337
	20826FBH8	CONOCOPHILLIPS CO	5.700	09/15/2063	2,200,000	2,188,503	2,392,546
	73238LAA2	PONDVIEW LLC	6.713	08/15/2029	4,018,185	4,000,000	4,217,487

65 10 10 10 10 10 10 10 1			(c) Descrij	otion of Investment,	Including:			
12550/MOS	(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
CPRESSERIAL CREATMENT CR	45814	10CJ7	INTEL CORP	5.700	02/10/2053	2,952,000	2,869,121	3,203,204
678589890 ONLHIOMA GGS MAD ELECTRIC CO 3.500 C9/10/2043 1, 1,040,000 1.046,622 1.1 0.071518163 BBATTER INSTANCIANAL INC 4.400 66/13/2042 2,000,000 3.01,166,166 1, 16	12656	SVAD5	C3NANO INC.	10.000	09/15/2027	2,750,000	2,750,000	2,750,000
### OFFIS STATES ADMITTER METTER NOTIFICAL NET COMPANY INC. ### OFFIS STATES ADMITTER STATES FOUNT COMPANY INC. ### OFFIS STATES ADMITTER STATES FOUNT COMPANY INC. ### OFFIS STATES ADMITTER STATES FOUNT COMPANY INC. ### OFFIS STATES FOUNT COMPANY INC. ### OFFIS STATES FOUNT COMPANY INC. ### OFFIS STATES FOUNT COMPANY INC. ### OFFI STATES FOUNT COMPANY INC. ### OFF	67885	88BL4	OKLAHOMA GAS AND ELECTRIC CO	5.850	06/01/2040	3,000,000	3,059,210	3,126,346
Designation	67885	88BN0	OKLAHOMA GAS AND ELECTRIC CO	3.900	05/01/2043	1,400,000	1,046,622	1,113,743
DSTRICT ENROYS TF AUL, INC.	07181	L3BG3	BAXTER INTERNATIONAL INC	4.500	06/15/2043	2,000,000	1,569,165	1,671,738
8165/39M0 SEMPRA 011EGDU AMGEN INC 011EGDU AMGEN	02553	37AU5	AMERICAN ELECTRIC POWER COMPANY INC	3.875	02/15/2062	3,660,000	3,011,968	3,071,753
GRIFEDUIL AMGENINC 5.750 0.076/2063 3.272,000 3.047,546 3.4 GRIFFURD COLONAGIO OFFISTATE FOWER CO (WISCONSIN) 6.375 0.091/10208 3.000,000 3.047,754 3.4 GRIFFURD COLONAGIO OFFISTATE SOURCE CO (WISCONSIN) 6.375 0.091/10209 3.000,000 3.047,753 3.5 JISSEZJAGÉ COLONAGIO OFFISTATE COLONAGIO OFFI OFFI OFFI OFFI OFFI OFFI OFFI O	25484	IGAB2	DISTRICT ENERGY ST. PAUL, INC.	6.250	10/01/2041	2,000,000	2,004,946	2,105,000
BeST-98AW3 MORTHERM STATES POWER CO WISCONSIN 6.375 09/01/2039 3.00,000 1.12.45.23 1.15.00,000 3.103.735 3.5.10522046 0.10727071 0.100.000 3.103.735 3.5.10522046 0.10727071 0.100.000 3.103.735 3.5.10522046 0.10727071 0.100.000 3.103.735 3.5.10522046 0.10727071 0.100.000 3.103.735 3.5.10522046 0.10727071 0.100.000 3.103.735 3.5.10522041 0.10727071 0.100.000 4.462.000	81685	51BM0	SEMPRA	4.125	04/01/2052	5,000,000	4,100,695	4,290,844
43077AH1 KAMT HEINZ FOODS CO 136072466 COLORADON TINESTATE GAS COMPANY LLC 6.68.0 G615/7027 1, 10,100,000 1, 19,30,668 1, 18 139123616 COLORADON TINESTATE GAS COMPANY LLC 7.375 G03(01)2067 4,000,000 1, 19,30,668 1, 18 149236161 HP CAMTEN LLC 7.375 G03(01)2067 4,000,000 1, 20,000 1, 20,000,000 1, 20,000,000 1, 20,000 1, 20,000,000 1, 20,000	03116	52DU1	AMGEN INC	5.750	03/02/2063	3,272,000	3,047,646	3,449,339
198522AGE	66578	89AW3	NORTHERN STATES POWER CO (WISCONSIN)	6.375	09/01/2038	1,500,000	1,524,523	1,616,570
1491-2386D	42307	TAH1	KRAFT HEINZ FOODS CO	7.125	08/01/2039	3,000,000	3,103,735	3,565,498
43291471 PHILIPS 66 PARTINES (P 3.150 09/13/2003 2,000,000 1,603,668 1,6 018200C4 1,000,000 1,603,668 1,6 018200C4 1,000,000 1,603,668 1,6 018200C4 1,000,000 1,603,668 1,6 018200C4 1,000,000 1,000,000 1,000,000 1,000,000	19652	22AE6	COLORADO INTERSTATE GAS COMPANY LLC	6.850	06/15/2037	1,801,000	1,803,658	1,890,486
THE SEADLIC ALLIMENT SE NECT SEATH STATE 3.150 12/15/2009 2,000,000 1,963,868 1,67	14912	23BE0	CATERPILLAR INC	7.375	03/01/2097	4,000,000	4,462,498	4,873,231
718540AH1 PHILLIPS GE PARTNERS LP 3.150 22/15/2029 2,000,000 1,603.888 1.6 PM 1018520CAC ALILIARY SE 6.630 09/06/2053 4,000,000 3,386.314 4,1 PM 1146ACCHMBA Peoples Gas Sys 15.5 14.5 14.5 14.5 14.5 14.5 14.5 14.5	44329	HAT1	HP CMNTYS LLC	5.930	09/15/2034	24,218	23,006	24,391
OBSEQUACY ALLIANZ SE 6.350 09/08/2003 4,000.000 3,096.134 4.7 7111486/ADMIN Pepiple cas Sys Int 5.948 12/19/2053 5.940 12/19/2003 5.200.0000 2,000.000 2,000	71854	I9AH1	PHILLIPS 66 PARTNERS LP	3.150				1,639,357
711144ACADMBA Peoples Cas Spin Inc. 9498 12/19/7053 5,940 12/19/7053 2,000,000 2,000,000 0,000 2,000,000 0,000 2,000,000								4,147,360
AGEAPRISS JPMMT 2006-42 Sa3 5.29 5.209 17.5700 5.091 7.000 7.0			Peoples Gas Sys Inc 5.94% 12/19/2053					2,068,800
36278FCCG GSMPS 2001-2 A 7.500 06/13/2012 1,887 19,996 P. 76110/Ele RAI 2004-QAM R83 6.700 09/15/2012 1,877 27,338 9.9335664 MAILT 2004-6 FAI 6.000 07/55/2014 27,367 27,338 9.9335668 MAILT 2005-1 CET 5.500 06/55/2013 22,338 11.66767WT6 CWAIT 2005-2 CET 5.500 09/55/2014 27,367 27,338 9.9335668 MAILT 2005-2 CET 5.500 09/55/2014 5.500 09/55/2013 26,473 26,896 11.66767WT6 CWAIT 2005-2 CET 5.500 09/55/2013 6.000 07/75/2018 6.000 47/542 4.6600.200 7/								5,132
76110/126 RAII 2004-6/RAI 8.865 9.037 5764348K1 MAIT 2004-6 FAI 6.000 09/75/7384 8.865 9.037 5764348K1 MAIT 2004-6 FAI 6.000 09/75/7384 7.306 46,728 81749PDX1 SEMT 2003-8 RAI 6.112 01/12/7384 7.306 46,728 81749PDX1 SEMT 2003-8 RAI 6.112 01/12/7385 47,306 46,728 81749PDX1 SEMT 2003-8 RAI 6.112 01/12/7385 33,837 30,601 16676W176 CWAIT 2005-2 E86 1.14 5.000 08/75/2035 33,837 30,601 16676W176 RAST 2006-6 213 6.000 07/75/2036 50,557 3,419 126676GP2 CWAIT 2005-2 E11 AZ 0.000 06/75/2035 50,557 3,419 126676GP2 CWAIT 2005-2 E11 AZ 0.000 06/75/2033 19,527 19,419 126272EV9 WANU 2003-8 PDX 34 6.000 09/75/2033 19,527 19,419 136242DT52 WANU 2003-8 PDX 34 6.000 09/75/2033 19,527 19,419 136242DT52 WANU 2005-2 E1 AZ 0.000 06/75/2035 19,637 3,000 13626GSB3 WANU 2005-8 PDX 34 6.000 09/75/2035 19,637 3,000 13626GSB3 WANU 2005-8 PDX 34 6.000 09/75/2035 19,637 3,000 13626GSB3 WANU 2005-8 PDX 34 6.000 09/75/2035 19,637 3,000 13626GSB3 WANU 2005-8 PDX 34 6.000 09/75/2035 19,637 3,000 13626GSB3 WANU 2005-8 PDX 34 6.000 09/75/2035 19,637 14,044 160752AV2 CHMAC 2004-2 A1 0.000 09/75/2035 19,827 14,044 160752AV2 CHMAC 2004-2 A1 0.000 09/75/2035								20,322
576436KL MALT 2004-6 F7AL 6.000 07/25/2384 27,367 27,338 293938684 WMALT 2005-2 f6E7 5.500 06/25/2384 26,473 26,896 126676WT6 CWALT 2005-2 f6E1 M 5.500 06/25/2384 26,473 26,896 126676WT6 CWALT 2005-2 f6E1 M 5.500 06/25/2386 69,043 47,542 45660LX6 RAST 2006-4 f6.213 6.000 07/25/2386 69,043 47,542 45660LX6 RAST 2006-4 f6.213 6.000 07/25/2386 69,043 47,542 45660LX6 RAST 2006-4 f6.213 6.000 06/25/2385 154,349 23 29227EW9 WAMU 2003-489 14.66 5.655 50,657 34,19 23 29227EW9 WAMU 2003-489 14.66 5.655 50,657 34,19 23 29227EW9 WAMU 2003-489 14.66 5.655 50,657 34,19 23 29227EW9 WAMU 2004-489 42 4.510 06/25/2384 6.318 5,811 4.5227EW9 WAMU 2004-489 42 4.510 06/25/2384 6.318 5,811 4.5227EW9 WAMU 2004-489 42 4.510 06/25/2383 6.365 5,811 4.5227EW9 WAMU 2004-489 42 4.510 06/25/2383 30,657 30,007 393938615 WMALT 2005-2 1.64 0.000 04/25/2385 30,657 30,007 393938615 WMALT 2005-2 1.64 0.000 04/25/2383 30,657 30,007 393938615 30,007								8,217
99938689 WMALT 2005-4 CEP 5.500 06/25/2035 47,306 46,728 81748PM 5EMT 2008-8 A1 6.112 07/30/2038 A1 6.112 07/30/2038 A3,837 30,601 126676WT6 CWALT 2005-2261 14 5.500 08/25/2035 33,837 30,601 126676WT6 RAST 2006-46 C13 6.000 07/25/2036 50,557 34,19 126676GP2 CWALT 2005-2271 A2 0.000 06/25/2035 50,557 34,19 126676GP2 CWALT 2005-2271 A2 0.000 06/25/2033 13,527 154,19 23 12627CH4 GSR 2008-8 PLAS 3 6.000 07/25/2036 50,557 34,19 12676GP2 CWALT 2008-2271 A2 0.000 06/25/2033 13,527 154,19 23 12627CH4 GSR 2008-8 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-8 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-8 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 6.41 6.638 3622DT15 GSM 2008-9 PLAS 3 6.000 07/25/2034 7.000 07/25/2034								26,261
8174PDX1 SEMT 2003-8 A1								40,570
126676WT6								24,810
75113F8C3 RAST 2006-Ac 213 6.000 07/25/2036 6.90.43 47,542 45660(2X6 RAT 2006-2211 AZ 0.000 06/25/2035 154,349 23 19.5272 19.419 3624/20C14 6.58 2004-87 2A3 6.000 09/25/2034 6.51 19.527 19.419 3624/20C14 6.58 2004-87 2A3 6.000 09/25/2034 6.51 19.527 19.419 3624/20C14 6.58 2004-87 2A3 6.000 09/25/2034 6.51 16.58 19.527 19.419 3624/20C14 6.58 2004-87 2A3 6.000 09/25/2034 6.51 16.58 19.527 19.419 3624/20C15 6.58 2004-87 2A3 6.000 09/25/2034 6.51 16.58 2004-87 2A3 19.527 19.419 19.5227 19.419 19.5227 19.419 19.5227 19.419 19.5227 19								28,837
456012X6 RAST 2005-16 FAX 0.00 06/25/2036 50.557 3.419 12667G6P2 CWAIT 2005-22T1 A2 0.00 06/25/2038 15.349 23 39222FM9 WAMU 2003-A89 1A6 5.655 06/25/2033 19.527 19.419 36242DC144 58.7204-872 A3 6.00 09/25/2034 6.318 5.811 39222FM3 WAMU 2004-A89 A2 4.510 06/25/2034 6.641 6.638 36242DT52 5865 2005-8P2 1AF 5.820 00/25/2035 39.057 32.007 3933365L5 WAMAT 2005-2 1A4 0.000 04/25/2035 178,589 30 126606380 CWH12.005-16 A23 5.500 09/25/2035 178,589 30 126606380 CWH12.005-16 A23 5.500 09/25/2035 178,589 30 126606380 CWH12.005-16 A23 5.500 09/25/2035 19.827 14,044 160762AV2 CHMAC 2004-2 A1 5.000 10/25/2034 2.091 2.069 39222FM5 WAMU 2003-A89 2A 5.610 09/25/2033 5.921 6.056 576434EK6 MAIT 2003-4 2A1 6.250 06/25/2033 5.921 6.056 576434EK6 MAIT 2003-54C8 111 5.500 11/25/2033 5.921 6.056 576434EK6 MAIT 2003-54C8 111 5.500 11/25/2035 11,703 11,578 12668BP1 CWAIT 2005-54C8 111 5.500 11/25/2035 11,703 11,578 7611XVC1 RFMS1 2005-5A04 A1 5.600 09/25/2036 11,703 11,578 55265K220 MASTR 2003-12 CA1 5.500 07/25/2036 75,245 5.1028 55265K220 MASTR 2003-12 CA1 5.500 07/25/2035 3.998 4.111 5.600 07/25/2035 3.998 4.111 5.600 07/25/2035 3.998 4.111 5.607 5.907 5								37,611
12667GGP2								9,952
92922F891 WANU 2003-A89 1A6								
\$6242DCH4								10,811
99222FNJ3 983263LS 9847520 GSNP 2005-RP 21AF 983263RD 983263LS WMAIT 2005-21 IA4 983363LS WMAIT 2005-34 IA4 983363LS WMAIT 2005-3								17,992
S242DT52								6,298
9933361LS								6,024
1669G3R0								34,213
160762AV2								6,933
9:922F8X5 WAMU 2003-AB9 2A 5:610 09/25/2033 5,921 6,056 576434E66 MAIT 2003-42A1 6:6250 06/25/2033 5,921 6,056 17307GLA4 CMLT 2004-USTI A3 6:08 08/25/2034 3,856 3,947 12668APD1 CWAIT 2005-54CB 111 5.500 11/25/2035 47,510 40,558 17387AGC2 BSARM 2006-1 A1 5.500 09/25/2035 15:5 15:5 17387AGC2 BSARM 2006-1 A1 5.500 09/25/2035 15:5 15:5 12668BEL2 CWAIT 2005-56CB A11 5.500 09/25/2035 15:5 15:5 12568BEL2 CWAIT 2005-56CB A11 5.500 09/25/2035 6.034 5,977 885220G4 MASTR 2003-12 6A1 5.000 12/25/2033 6.034 5,977 885220G4 MASTR 2003-12 6A1 5.000 12/25/2033 6.034 5,977 885220G4 MASTR 2003-12 6A1 5.500 02/25/2033 6.034 5,977 885220G4 MASTR 2003-12 6A1 5.500 12/25/2033 6.034 1,976 576433LYO MARM 2004-4 2A1 5.568 05/25/2034 3,998 4,111 224565612 CSF8 2005-9 DN 5.500 10/25/2035 31,014 1,867 61745MAS2 MSM 2004-3 AA 5.648 04/25/2034 13,840 14,373 466747K51 JPMMT 2006-A2 4A1 5.568 04/25/2034 13,840 14,373 466747K51 JPMMT 2006-A2 4A1 5.500 06/25/2035 51,750 2,617 126694LUO CWH 2005-22 2A1 4.638 11/25/2035 48,522 48,549 122541053 CSF8 2005-27 AP 0.000 11/25/2035 51,750 2,617 12307GPS1 CMLT 2005-12 1A 5.204 0.000 11/25/2037 20,971 21,276 12307GPS1 CMLT 2005-12 1A 5.704 0.000 01/25/2037 20,971 21,276 05949TBK4 BAFC 2003-E A1 5.704 0.000 01/25/2037 20,971 21,276 05949TBK4 BAFC 2003-E A1 5.704 0.000 01/25/2035 50,053 20,734 89929736 MLCC 2003-E A1 5.704 0.000 01/25/2035 50,053 20,734 89929736 MLCC 2003-E A1 5.704 0.000 01/25/2036 2,494 2,494 17307GBHO CMLT 2003-12 A1 5.704 0.000 01/25/2036 2,494 2,494 17307GBHO CMLT 2003-12 A1 5.704 0.000 01/25/2035 86,122 61,015 76943MK7 MAIT 2004-2 2A1 5.504 0.000 01/25/2035 50,203 4.509 939336SR2 WMAIT 2005-62 A3 3.000 00 04/25/2035 54,249 8 17307GCC CMLT 2003-13 A1 5.504 0.000 01/25/2035 54,249 8 17307GCC CMLT 2003-14 50 5.000 0.000 01/25/2035 54,249 8 17307GCC CMLT 2003-14 50 5.000 0.000 01/25/2035 54,249 8 17307GCC CMLT 2003-14 50 5.000 0.000 01/25/2035 54,249 8 17307GCC CMLT 2003-14 50 5.000 0.000 01/25/2035 54,249 8 17307GCC CMLT 2003-14 50 5.000 0.000 01/25/2035 54,249 8 17307GCC CMLT 2003-24 54			CWHL 2005-16 A23					12,883
\$756434EK6			CHMAC 2004-2 A1		10/25/2034			1,858
17307GLA4 CMLT 2004-UST1 A3 6 .098 08/25/2034 3,856 3,947 12668APD1 CWALT 2005-54CB 111 5 .500 11/25/2035 47,510 40,558 07387AGZ2 BSARM 2006-1 A1 7.510 02/25/2036 11,703 11,578 76111NYC1 RFMSI 2005-5A4 A1 5 .600 09/25/2036 75,245 51,028 12668BE12 CWALT 2005-8GB 211 5 .500 02/25/2036 75,245 51,028 55265K320 MASTR 2003-12 GA1 5 .500 12/25/2033 6,034 5,977 885220GF4 TMST 2004-4 3A 5 .504 12/25/2044 14,966 15,029 5764311V0 MARM 2004-4 2A1 5 .568 05/25/2034 3,998 4,111 225458612 CSFB 2005-9 DX 5 .500 10/25/2035 31,014 1,867 61745MASZ MSM 2004-3 AA 5.648 04/25/2034 13,840 14,373 466247KS1 JPMMT 2006-62 4A1 5 .594 08/25/2034 7,761 7,646 62247KS1 JPMMT 2006-62 4A1 5 .594 08/25/2034 7,761 7,646 62247KS1 JPMMT 2006-22 2A1 4 6.38 11/25/2035 51,750 2,617 126694LU0 CWHL 2005-22 2A1 4 6.38 11/25/2035 48,522 48,549 225410RS3 CSFB 2003-27 AP 0.000 11/25/2037 20,971 21,276 17307GPS1 CMLT 2005-12 IA 3.325 02/26/2035 20,533 20,734 89892936 MICC 2003-8 AI 1 2007-051 IA1 5 .594 08/25/2035 20,533 20,734 17307GPS1 CMLT 2005-12 IA 3.325 02/26/2035 20,533 20,734 12669FNP4 CWHL 2004-HYB1 2A 5 .594 05/20/2034 4,893 5,063 12669FNP4 CWHL 2004-HYB1 2A 5 .594 05/20/2034 4,893 5,063 12669FNP4 CWHL 2004-HYB1 2A 5 .594 05/20/2034 4,893 5,063 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 4,893 5,063 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 4,893 5,063 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 4,893 5,063 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7558 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7558 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7558 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7558 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7558 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7558 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7558 12669FNP4 CWHL 2004-HYB3 A2 5 .595 06/20/2034 5,002 2,7592 576434MK7 MALT 2005-2 2A1 6.00 06/25/2035 5,429 8 17307CGEZ CMTT 2003-1 WA2 6 .600 06/25/2035 6,344 9,393 1893336R WALT 2005-2 2A3 6,000 06/25/2035 6,344 9,393 1893336R WAL	92922	PFBX5	WAMU 2003-AR9 2A	5.610	09/25/2033	5,921	6,056	5,348
12668APD1	57643	34EK6	MALT 2003-4 2A1	6.250	06/25/2033	26,237	25,166	26,035
07387AGZ2	17307	GLA4	CMLTI 2004-UST1 A3		08/25/2034			3,678
76111XYC1 RFMSI 2005-SA4 A1 5.600 09/25/2035 1.55 1.55 1.55 1.2668BF12 CWALT 2005-86CB A11 5.500 01/25/2036 75,245 5.1,028 5.5265K320 MASTR 2003-12.6A1 5.500 11/25/2033 6,034 5.977 885.220GF4 TMST 2004-4.3A 5.243 12/25/2044 14,966 15,029 5.7664331V0 MARM 2004-4.2A1 5.568 05/25/2034 3,998 4.111 2.25458612 CSP 2005-9 DX 5.500 10/25/2035 31,014 1.867 61745MA52 MSM 2004-3.4A 5.648 04/25/2034 13,840 14,373 466247K51 JPMMT 2006-42.4A1 5.594 08/25/2034 7,761 7,646 2.25458024 CSP 2005-9 DX 5.500 06/25/2035 51,750 2.617 12.66941U0 CWH1 2005-22.2A1 4.638 11/25/2034 7,761 7,646 2.25458024 CSP 2005-4.2X 5.500 06/25/2035 51,750 2.617 12.66941U0 CWH1 2005-22.2A1 4.638 11/25/2035 48,522 48,549 2.25410R53 CSP 2003-27 AP 0.000 11/25/2035 48,522 48,549 2.25410R53 CSP 2003-27 AP 0.000 11/25/2035 10,113 9,788 74922KAA3 RALI 2007-0S1 IA1 6.000 01/25/2035 20,653 20,734 589929Y36 MICC 2003-E A1 5.780 10/25/2035 20,653 20,734 589929Y36 MICC 2003-E A1 5.780 10/25/2034 6,125 6,362 0.5949TBKA 8AF C 2005-1 XPO 0.000 01/25/2034 6,125 6,362 0.5949TBKA 8AF C 2005-1 XPO 0.000 01/25/2034 6,125 6,362 0.5949TBKA 8AF C 2005-1 XPO 0.000 01/25/2034 8,893 5,063 1.2669FYY3 CWH1 2004-1 YB1 2A 3.25 0.76633 0.448 1.76633UE MARM 2004-13 2A1 5.954 04/21/2034 4,893 5,063 1.2669FYY3 CWH1 2004-1 YB1 2A 3.892 06/20/2034 5,602 5,732 5/6343MK7 MAIT 2004-2 2A1 6.000 01/25/2035 88,122 61,015 749328AA1 RBSCF 2013-SMV A 3.260 03/13/2031 96,782 96,782 9933363R2 WMAIT 2004-2 2A1 6.000 00/2/25/2035 88,122 61,015 749328AA1 RBSCF 2013-SMV A 3.260 03/13/2031 96,782 96,782 9933363R2 WMAIT 2005-2 A3 0.000 01/25/2035 8,8122 61,015 749328AA1 RBSCF 2013-SMV A 3.260 03/13/2031 96,782 96,782 99325404 WMAIT 2005-2 A3 0.000 01/25/2035 88,122 61,015 749328AA1 RBSCF 2013-SMV A 3.260 03/13/2031 96,782 96,782 9933363R2 WMAIT 2005-2 A3 0.000 01/25/2035 88,122 61,015 749328AA1 RBSCF 2013-SMV A 3.266 0.000 03/25/2035 88,122 61,015 749328AA1 RBSCF 2013-SMV A 3.266 0.000 03/25/2035 88,122 61,015 749328AA1 RBSCF 2013-SMV A 3.266 0.000 03/25/2035 88,122 61,015 749328AA1 RBSCF 2013-SMV A 3.2	12668	BAPD1	CWALT 2005-54CB 111	5.500	11/25/2035	47,510	40,558	36,735
12668BFL2	07387	AGZ2	BSARM 2006-1 A1	7.510	02/25/2036	11,703	11,578	10,911
55265K3ZO MASTR 2003-12 6A1 5.000 12/25/2034 16,966 15,029 885220GF4 TMST 2004-13 AA 5.248 12/25/2044 14,966 15,029 5764331V0 MARM 2004-4 2A1 5.568 05/25/2034 3,998 4,111 225458612 CSFB 2005-9 DX 5.500 10/25/2035 31,014 1,867 61745MA52 MSM 2004-34 5.648 04/25/2034 1,761 7,646 61247K51 JPMMT 2006-A2 4A1 5.594 08/25/2035 51,750 2,617 126694U0 CWHL 2005-22 2A1 4.638 11/25/2035 48,522 48,549 22541QR53 CSFB 2003-27 AP 0.000 11/25/2035 10,113 9,788 7492XAA3 RALI 2007-051A1 6.000 11/25/2033 10,113 9,788 7492XAA3 CSFB 2003-27 AP 0.000 11/25/2033 10,113 9,788 7492XAA3 RALI 2007-051A1 6.000 11/25/2035 20,653 20,734 589929Y36 MICC 2003-EAI 5.780 <t< td=""><td>76111</td><td>XYC1</td><td>RFMSI 2005-SA4 A1</td><td>5.600</td><td>09/25/2035</td><td>155</td><td>155</td><td>-</td></t<>	76111	XYC1	RFMSI 2005-SA4 A1	5.600	09/25/2035	155	155	-
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466247KS1 JPMMT 2006-A2 4A1 5.594 08/25/2034 7,761 7,646 2254580Z4 CSFB 2005-4 2X 5.500 06/25/2035 51,750 2,617 126694U0 CWHL 2006-22 ZA1 4.638 11/25/2035 48,552 48,549 22541QR53 CSFB 2003-27 AP 0.000 11/25/2033 10,113 9,788 7492ZKAA3 RALI 2007-QS1 IA1 6.000 01/25/2037 20,971 21,276 17307GP51 CMLTI 2005-1 21A 3.325 02/26/2035 20,653 20,734 589929Y36 MLCC 2003-E A1 5.780 10/25/2028 26,502 27,558 12669FNP4 CWHL 2004-HYB1 2A 5.294 05/20/2034 6,125 6,362 05949TBK4 BAFC 2006-1 XPO 0.000 01/25/2036 2,494 2,494 17307GBH0 CMLTI 2003-1 2A5 5.250 10/25/2038 1,063 948 576433UE4 MARM 2004-13 ZA1 5.954 04/21/2034 4,893 5,063 12669FYY3 CWHL 2004-HYB3 A2 3.892 06/20/2034 5,602 5,732 576434MK7 MALT 2004-2 ZA1 6.000 02/25/2034 8,559 8,550 76110H6F1 RALI 2005-QA6 A32 5.216 05/25/2035 88,122 61,015 74932BAA1 RBSCF 2013-SMV A 3.260 03/13/2031 96,782 96,782 9393363R2 WMALT 2005-2 ZA3 0.000 04/25/2035 88,122 61,015 74932BAA1 RBSCF 2013-SMV A 3.866 06/19/2035 10,300 10,796 515252UAFO CMLTI 2003-1 VM2 6.000 03/25/2035 87,330 1,685 69337HAX9 PHAM 2007-2 ZX 6.000 05/26/2037 67,059 3,791 12668ANUS CMALT 2005-2 CA4 0.594 0.000 01/25/2035 87,330 1,685 09327HAX9 PHAM 2007-2 ZX 6.000 05/26/2037 67,059 3,791 12668ANUS CWALT 2005-2 CA4 0.000 01/25/2035 87,330 1,685 09327HAX9 PHAM 2007-2 ZX 6.000 05/26/2037 67,059 3,791 12668ANUS CWALT 2005-6 CA4 5.500 08/25/2035 6,348 3,848 0.9922FY44 WMALT 2005-6 CA4 5.500 08/25/2035 6,348 3,848 0.9922FY44 WMALT 2005-6 CA4 5.500 08/25/2035 16,982 16,949 0.99485JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 245,309 6,544	22545	86J2	CSFB 2005-9 DX	5.500	10/25/2035	31,014	1,867	3,341
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12669FYY3 CWHL 2004-HYB3 A2 3.892 06/20/2034 5,602 5,732 576434MK7 MALT 2004-2 2A1 6.000 02/25/2034 8,559 8,550 76110H6F1 RALI 2005-QA6 A32 5.216 05/25/2035 88,122 61,015 74932BAA1 RBSCF 2013-SMV A 3.260 03/13/2031 96,782 96,782 9393363R2 WMALT 2005-2 2A3 0.000 04/25/2035 54,249 8 17307GCK2 CMLTI 2003-1 WA2 6.500 06/25/2031 1,204 1,208 36185N7E4 GMACM 2005-AR3 3A4 3.856 06/19/2035 10,300 10,796 5252UAF0 LMT 2008-2 1A6 6.000 03/25/2038 63,409 14,326 69337HAX9 PHHAM 2007-2 2X 6.000 05/26/2037 67,059 3,791 12668ANU5 CWALT 2005-54CB 1A2 0.000 11/25/2035 87,330 1,685 9292274D5 WAMU 2003-AR6 A1 5.346 06/25/2033 6,907 6,919 92922FY44 WMALT 2005-6 2A4 5.500 08/25/2035 16,982 16,949 05946X3C5 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>								
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74932BAA1 RBSCF 2013-SMV A 3.260 03/13/2031 96,782 96,782 9393363R2 WMALT 2005-2 2A3 0.000 04/25/2035 54,249 8 17307GCK2 CMLTI 2003-1 WA2 6.500 06/25/2031 1,204 1,208 36185N7E4 GMACM 2005-AR3 3A4 3.856 06/19/2035 10,300 10,796 52522UAF0 LMT 2008-2 1A6 6.000 03/25/2038 63,409 14,326 69337HAX9 PHHAM 2007-2 2X 6.000 05/26/2037 67,059 3,791 12668ANU5 CWALT 2005-54CB 1A2 0.000 11/25/2035 87,330 1,685 9292274D5 WAMU 2003-AR6 A1 5.346 06/25/2033 6,907 6,919 929227444 WMALT 2005-6 2A4 5.500 08/25/2035 16,982 16,949 05946X3C5 BAFC 2005-8 30P 0.000 01/25/2036 3,848 3,848 32052WAB5 FHAMS 2007-FA4 1A2 0.180 08/25/2037 245,309 6,544 94985JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 33,795 34,065								8,271
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36185N7E4 GMACM 2005-AR3 3A4 3.856 06/19/2035 10,300 10,796 52522UAF0 LMT 2008-2 1A6 6.000 03/25/2038 63,409 14,326 69337HAX9 PHHAM 2007-2 2X 6.000 05/26/2037 67,059 3,791 12668ANU5 CWALT 2005-54CB 1A2 0.000 11/25/2035 87,330 1,685 9292274D5 WAMU 2003-AR6 A1 5.346 06/25/2033 6,907 6,919 92922FV44 WMALT 2005-6 2A4 5.500 08/25/2035 16,982 16,949 05946X3C5 BAFC 2005-8 30P 0.000 01/25/2036 3,848 3,848 32052WAB5 FHAMS 2007-FA4 1A2 0.180 08/25/2037 245,309 6,544 94985JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 33,795 34,065								2,289
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69337HAX9 PHHAM 2007-2 2X 6.000 05/26/2037 67,059 3,791 12668ANU5 CWALT 2005-54CB 1A2 0.000 11/25/2035 87,330 1,685 9292274D5 WAMU 2003-AR6 A1 5.346 06/25/2033 6,907 6,919 92922FY44 WMALT 2005-6 2A4 5.500 08/25/2035 16,982 16,949 05946X3C5 BAFC 2005-8 30P 0.000 01/25/2036 3,848 3,848 32052WAB5 FHAMS 2007-FA4 1A2 0.180 08/25/2037 245,309 6,544 94985JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 33,795 34,065								9,546
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9292274D5 WAMU 2003-AR6 A1 5.346 06/25/2033 6,907 6,919 92922FY44 WMALT 2005-6 2A4 5.500 08/25/2035 16,982 16,949 05946X3C5 BAFC 2005-8 30P 0.000 01/25/2036 3,848 3,848 32052WAB5 FHAMS 2007-FA4 1A2 0.180 08/25/2037 245,309 6,544 94985JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 33,795 34,065								13,125
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05946X3C5 BAFC 2005-8 30P 0.000 01/25/2036 3,848 3,848 32052WAB5 FHAMS 2007-FA4 1A2 0.180 08/25/2037 245,309 6,544 94985JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 33,795 34,065	92922	2FY44	WMALT 2005-6 2A4	5.500	08/25/2035	16,982	16,949	14,383
32052WAB5 FHAMS 2007-FA4 1A2 0.180 08/25/2037 245,309 6,544 94985JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 33,795 34,065	05946	5X3C5	BAFC 2005-8 30P	0.000	01/25/2036	3,848		2,516
94985JAG5 WFMBS 2007-7 A7 6.000 06/25/2037 33,795 34,065	32052	WAB5	FHAMS 2007-FA4 1A2	0.180				22,388
				6.000				30,496
59020UAR6 MLCC 2004-A A1 5.930 04/25/2029 7,423 7,245			MLCC 2004-A A1	5.930	04/25/2029	7,423	7,245	6,899

- 29 - (Continued)

			(c) Description of Investment, Including:				(2) Comment	
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
` '	2254W0GJ8	CSFB 2003-1 DB1	6.651	02/25/2033	30,954	29,968	30,661	
	225458TV0	CSFB 2005-5 214	5.500	07/25/2035	295	239	243	
	36242DLW1	GSR 2004-13F 3A3	6.000	11/25/2034	7,111	5,108	6,898	
	12667FAQ8	CWALT 2004-2CB 1A9	5.750	03/25/2034	66,484	62,089	66,822	
	3623417C7	GSR 2006-1F 2A4	6.000	02/25/2036	83,288	73,359	40,702	
	92922FQK7	WAMU 2004-S2 2A4	5.500	06/25/2034	97,591	98,472	95,786	
	911760DS2	VENDE 1994-1 2ZB	6.500	02/15/2024	2,898	2,893	2,891	
	81375WHH2	CBASS 2006-CB1 AF2	2.837	01/25/2036	13,251	12,987	10,841	
	61915RAU0	MHL 2005-5 A1	5.990	12/25/2035	6,436	6,180	6,280	
	885220DW0	TMST 2003-4 A1	6.110	09/25/2043	256,792	253,470	240,567	
	161546FV3	CFAB 2003-4 1A5	5.916	07/25/2036	17,253	16,538	16,669	
	64352VED9 42771XAC0	NCHET 2003-5 AI6 HERO 2017-1 A2	6.000 4.460	11/25/2033	40,483 69,472	38,846 73,151	38,431	
				09/20/2047			63,831	
	42771LAB8 42771VAA8	HERO 2017-2 A1 HERO 2016-4B B	3.280 4.990	09/21/2048 09/20/2047	60,793 13,411	60,773 13,374	53,530 13,191	
	75973LAA6	RENEW 2017-1 A	3.670	09/20/2047	26,452	26,429	24,296	
	89616QAE1	TCN 2022-SFR1 E1	5.344	04/17/2039	370,000	369,727	348,002	
	64831KAG1	NRMLT 2022-SFR1 D	3.299	02/18/2039	437,000	436,793	392,451	
	36242DGA5	GSR 2004-11 B1	5.132	09/25/2034	186,972	186,979	150,443	
	06051GAX7	BAFC 2004-A 1A3	6.496	09/20/2034	6,817	6,850	6,343	
	949813AC3	WFMBS 2004-J B1	5.372	07/25/2034	53,736	44,615	22,096	
	07384M3D2	BSARM 2004-9 221	5.224	11/25/2034	141,398	142,716	129,819	
	36242DUQ4	GSR 2005-AR1 4A1	3.680	01/25/2035	125,136	126,630	107,694	
	466247QM8	JPMMT 2005-A3 6A5	4.458	06/25/2035	113,737	114,859	112,140	
	94981VAH0	WFMBS 2004-K 2A3	5.737	07/25/2034	17,633	16,825	17,807	
	92922FQU5	WAMU 2004-S2 B2	5.431	06/25/2034	755,079	754,613	692,940	
	12669F6H1	CWHL 2004-J7 B1	14.299	08/25/2034	30,462	28,480	31,585	
	05533DCV6	BCAP 2010-RR7 6A6	6.050	07/26/2045	502,109	507,776	488,062	
	466247CV3	JPMMT 2004-A3 1A1	5.394	07/25/2034	6,049	5,487	5,476	
	92922FWU8	WAMU 2004-AR10 A1B	6.310	07/25/2044	769,349	805,739	709,086	
	12669FF81	CWHL 2004-J5 M	5.500	07/25/2034	94,415	102,932	76,042	
	12669FZ97	CWHL 2004-J6 M	45.161	08/25/2024	5,490	6,173	5,412	
	88522EAC7	TMST 2007-1 A2B	7.377	03/25/2037	758,842	628,700	617,134	
	000780NK8	AMAC 2003-12 1A	5.000	12/25/2033	67,898	64,674	65,154	
	12669EWD4	CWHL 2003-46 2A1	6.191	01/19/2034	159,930	166,093	152,544	
	94981VAF4	WFMBS 2004-K 2A1	5.737	07/25/2034	7,024	7,460	7,091	
	929227R65	WAMU 2003-AR5 A7	4.819	06/25/2033	251,587	253,094	249,337	
	36228FK21	GSR 2004-3F B1	5.725	02/25/2034	77,845	75,026	75,179	
	46630GAN5	JPMMT 2007-A1 4A2	5.672	07/25/2035	1,208	1,203	1,195	
	22541NTG4	CSFB 2002-AR31 CB1	5.834	11/25/2032	75,202	75,181	71,272	
	07384MG63	BSARM 2004-1 2A3	4.242	04/25/2034	470,166	468,639	410,612	
	94982PAA7	WFMBS 2005-AR7 1A1	4.692	05/25/2035	79,966	80,384	81,053	
	92922F4N5	WAMU 2005-AR13 1A2	6.462	10/25/2045	132,734	126,211	125,617	
	161630AC2	CHASE 2007-A1 1A3	5.342	02/25/2037	76,702	78,939	74,511	
	362341DQ9 94981VAB3	GSR 2005-6F 1A6	5.250	07/25/2035 07/25/2034	52,588	49,287	51,498	
	81745LAE3	WFMBS 2004-K 1A2 SEMT 2014-4 A5	5.615 3.500		34,755	36,133 217,580	35,021 189,024	
	466247SG9	JPMMT 2005-A5 2A2	5.652	11/25/2044 08/25/2035	211,496 177,429	180,644	170,691	
	25157TAA2	DMSI 2007-WM1 A1	4.042	06/27/2037	364,868	372,465	312,669	
	576433UM6	MARM 2004-13 3A7	5.384	11/21/2034	246,802	250,792	230,967	
	36185NQ60	GMACM 2003-GH2 A4	5.500	10/25/2033	70,665	70,499	69,750	
	595481AA0	MDST 2005-1 A	5.745	01/15/2040	213,362	222,245	210,332	
	46651DAC0	JPMMT 19INV2 A3	3.500	02/25/2050	132,707	135,943	119,190	
	81745QAB8	SEMT 2015-1 A2	3.000	01/25/2045	141,447	145,404	124,223	
	81748AAA2	SEMT 2020-3 A1	3.000	04/25/2050	495,207	467,517	423,092	
	46591FAC8	JPMMT 195 A3	4.000	11/25/2049	203,956	219,700	188,611	
	46649TAC0	JPMMT 2018-3 A3	3.500	09/25/2048	81,561	91,209	73,094	
	46591HAG5	CHASE 20CL1 M1	7.707	06/26/2034	832,931	832,937	798,640	
	86359BEJ6	SASC 2003-40A 3A1	5.867	01/25/2034	1	1	1	
	67401FAJ9	OMIR 2021-1 M1C	8.337	10/25/2033	2,938,000	3,051,493	2,991,549	
	3137G0UM9	STACR 2018-HQA1 MAS	6.552	09/25/2030	188,350	189,327	188,242	
	576456AA5	MABS 2007-NCW A1	5.770	05/25/2037	2,854,170	2,858,353	2,413,785	
	078777AA7	BMIR 2021-3 A2	6.337	09/25/2031	2,647,000	2,647,000	2,628,029	
	46654WAH4	JPMMT 221 A4	2.500	07/25/2052	2,344,113	2,327,117	2,028,340	
	46655GAE5	JPMMT 2022-4 A4	3.000	10/25/2052	1,127,935	1,082,930	998,110	
	46655DCV2	JPMMT 222 A5A	2.500	08/26/2052	2,500,000	1,893,923	1,585,335	
	17305EDT9	CCCIT 2007-A3 A3	6.150	06/15/2039	6,132,000	6,989,218	6,800,944	
	46592TAJ2	JPMMT 218 A5	2.500	12/25/2051	9,537,597	6,958,992	6,201,265	
	12565KAA5	CLIF 211 A	1.640	02/18/2046	1,280,727	1,141,123	1,130,116	
	46653PAJ6	JPMMT 216 A5	2.500	10/25/2051	5,877,515	4,321,633	3,832,385	
	55316VAA2	MHC 2021-MHC A	6.277	04/15/2038	6,463,894	6,448,335	6,394,964	
	88315LAS7	TMCL 2021-3 A	1.940	08/20/2046	1,420,893	1,203,416	1,219,900	
	89178YAA2	TPMT 20MH1 A1	0.000	02/25/2060	1,753,887	1,672,964	1,670,366	

- 30 - (Continued)

			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
(a)	02379KAA2	AMERICAN AIRLINES PASS THROUGH TRUST 2021-1A	2.875	07/11/2034	8,245,781	6,844,221	7,000,588
	88315LAQ1	TMCL 212 A	2.230	04/20/2046	1,322,387	1,173,791	1,180,668
	95003LAA8	WFCM 2021-SAVE A	6.626	02/15/2040	1,259,820	1,221,393	1,224,724
	46592WAJ5	JPMMT 2112 A5	2.500	02/25/2052	4,294,009	3,087,470	2,776,696
	BSDD2TBW8	Fry's Shopping Center	0.000	05/06/2038	9,000,000	9,000,000	8,500,500
	477143AH4	JBLU AA	2.750	11/15/2033	984,614	832,558	831,676
	023761AA7	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH TRU	3.650	02/15/2029	1,161,135	1,058,538	1,074,924
	BSDDBP990	Mitchell Yards 5.8150 06/06/2033	5.815	06/06/2033	12,100,000	12,100,000	11,842,270
	90932LAJ6	UNITED AIRLINES INC	5.800	01/15/2036	10,169,000	10,169,000	10,321,924
	03236YAC9	AXIS 231 B	6.030	12/20/2029	5,000,000	5,002,223	5,070,070
	12477BAE4	CAMB 2021-CX2 B	2.864	11/12/2031	500,000	394,104	404,322
	12477BAG9 55284JAC3	CAMB 2021-CX2 C	2.864 7.106	11/12/2031	1,950,000	1,490,819	1,514,420
	23292HAD3	MF1 2022-FL8 AS DLLAA 231 A4	5.730	02/19/2037 10/20/2031	883,000 2,274,000	864,844 2,273,988	866,564 2,314,025
	03880XAC0	ARCLO 2022-FL1 AS	7.196	01/15/2037	917,000	901,854	890,785
	03881EAE7	ARCLO 2021-FL2 B	7.076	05/15/2036	530,500	513,599	512,717
	BSDDUCP25	CubeSmart Davenport North	6.308	08/21/2030	15,918,500	15,918,500	15,918,500
	92348VAA7	VZMT 2023-6 A	5.350	09/22/2031	4,472,000	4,471,634	4,621,955
	12653VAA4	CSMC 2019-ICE4 A	6.389	05/15/2036	696,530	696,934	696,543
	387422AD0	SCFGP 231 B	6.620	04/20/2033	2,414,000	2,413,384	2,514,208
	89613JAA8	TAH 2020-SFR2 A	1.482	11/18/2039	726,322	726,184	636,429
	33767MAC9	FKH 2020-SFR1 B	1.740	08/19/2037	908,000	907,532	848,974
	33767MAJ4	FKH 2020-SFR1 E	2.791	08/19/2037	3,000,000	3,018,325	2,815,780
	26983BAC5	EMIR 2021-1 M1C	8.037	10/25/2033	1,461,707	1,506,908	1,468,659
	67401FAC4	OMIR 2021-1 M1B	7.387	10/25/2033	1,262,813	1,277,534	1,265,379
	74938WAB7	RCKT 222 A2	2.500	03/25/2052	242,449	197,117	198,429
	67389JAA6	OMIR 212 M1A	6.937	04/25/2034	446,732	446,732	446,890
	XS2708403881	HSBC BANK PLC	0.000	10/31/2024	32,042	412,060	674,735
	55272XAA0 200300606V2	MFA FINANCIAL INC Comcast Corporation 2.0% Debentures	6.250 2.000	06/15/2024	137,000 10,000	136,983 734,395	136,315 570,000
	25470MAD1	DISH NETWORK CORP	2.375	11/15/2029 03/15/2024	250,000	248,390	247,500
	530715AL5	LIBERTY INTERACTIVE LLC	3.750	02/15/2030	179,127	141,516	44,782
	001ESC9D6	AMR CORP ESCROW	0.000	12/29/2049	150,000	36,417	
	21870UAC0	CORENERGY INFRASTRUCTURE TRUST INC	5.875	08/15/2025	1,167,000	1,092,490	787,690
	DE000A3H2XW6	MORPHOSYS AG	0.625	10/16/2025	500,000	527,355	467,428
	163092AF6	CHEGG INC	0.000	09/01/2026	172,000	153,109	142,760
	34984VAC4	FORUM ENERGY TECHNOLOGIES INC	9.000	04/08/2025	101,990	99,985	98,663
	81141RAG5	SEA LTD	0.250	09/15/2026	143,000	123,431	117,618
	70932AAF0	PENNYMAC CORP	5.500	03/15/2026	272,000	272,000	250,594
	256163AD8	DOCUSIGN INC	0.000	01/15/2024	147,000	146,690	146,268
	679295AF2	OKTA INC	0.375	06/15/2026	213,000	183,991	188,292
	76680RAH0	RINGCENTRAL INC	0.000	03/15/2026	433,000	365,440	372,921
	483548AF0 229050AC3	KAMAN CORP CRYOPORT INC	3.250 0.750	05/01/2024 12/01/2026	326,000 182,000	320,618 143,809	316,220 144,690
	55087PAB0	LYFT INC	1.500	05/15/2025	181,000	168,544	171,317
	852234AJ2	BLOCK INC	0.000	05/01/2026	218,000	185,384	190,619
	958102AP0	WESTERN DIGITAL CORP	1.500	02/01/2024	364,000	362,652	362,544
	549498AA1	LUCID GROUP INC	1.250	12/15/2026	148,000	101,550	76,501
	30212PBE4	EXPEDIA GROUP INC	0.000	02/15/2026	185,000	165,351	174,918
	10482BAB7	BRAEMAR HOTELS & RESORTS INC	4.500	06/01/2026	1,272,000	1,251,593	1,121,891
	84921RAB6	SPOTIFY USA INC	0.000	03/15/2026	222,000	192,686	195,360
	88331LAA6	BEAUTY HEALTH CO	1.250	10/01/2026	710,000	616,928	528,524
	22410JAB2	CRACKER BARREL OLD COUNTRY STORE INC	0.625	06/15/2026	222,000	187,347	191,209
	65341BAG1	NEXTERA ENERGY PARTNERS LP	2.500	06/15/2026	222,000	192,606	198,912
	67011XAB9	NOVOCURE LTD	0.000	11/01/2025	141,000	122,446	120,992
	12685JAE5	CABLE ONE INC	0.000	03/15/2026	221,000	185,469	187,518
	404139AG2	INNOVATE CORP.	7.500	08/01/2026	770,000	771,524	336,421
	866082AA8 472145AF8	SUMMIT HOTEL PROPERTIES INC JAZZ INVESTMENTS I LTD	1.500 2.000	02/15/2026 06/15/2026	100,000 500,000	101,358 531,252	88,650 504,250
	596278AB7	MIDDLEBY CORP	1.000	09/01/2025	310,000	338,438	377,580
	71639TAB2	PETIQ INC	4.000	06/01/2026	400,000	434,651	403,520
	179961423	GLENCORE FUNDING LLC	0.000	03/27/2025	600,000	619,501	659,654
	40131MAB5	GUARDANT HEALTH INC	0.000	11/15/2027	300,000	303,564	210,000
	844741BG2	SOUTHWEST AIRLINES CO	1.250	05/01/2025	535,000	576,689	540,617
	N72482AT4	QIAGEN NV	1.000	11/13/2024	600,000	634,049	616,410
	83406FAA0	SOFI TECHNOLOGIES INC	0.000	10/15/2026	170,000	163,708	143,055
	13469VAA6	CAMTEK LTD	0.000	12/01/2026	235,000	227,733	303,150
	477839AB0	JOHN BEAN TECHNOLOGIES CORP	0.250	05/15/2026	400,000	412,435	360,960
	17330F5U1	CITIGROUP GLOBAL MARKETS HOLDINGS INC	0.125	06/17/2027	100,000	99,999	107,030
	09709UV70	BOFA FINANCE LLC	0.600	05/25/2027	720,000	749,276	780,314
	48133DL24	JPMORGAN CHASE FINANCIAL COMPANY LLC	0.500	06/15/2027	630,000	653,078	835,380
	17331C3Y1	CITIGROUP GLOBAL MARKETS HOLDINGS INC	0.125	06/17/2027	60,000	62,478	64,098
	06739GCF4	BARCLAYS BANK PLC	0.000	02/18/2025	700,000	726,363	759,612

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			_	(c) Descrip	otion of Investment,	Including:		
GESSPANNE BIERT MEMOL COSP 1.750 0.7157028 530.000 530.200 530.200 531.385 531	(a)		(h) Identity of Issuer, Rorrower, Lesson, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	
SEST/29MRZ IMERITY METRIA CORP 3.750 0815/2078 610,000 610,214 728,035	(-,	69352PAR4		•	•			
797/2009 SS MINNIG INC		531229AN2			03/15/2028			
9312-MARIE AMERICANCIPE		04351PAD3	ASCENDIS PHARMA A/S	2.250	04/01/2028	160,000	140,711	163,600
PASCULAGE PASCUNC CORP 1.250		784730AB9	SSR MINING INC	2.500	04/01/2039	615,000	649,410	579,023
9691ABABB WHITOWR OF ILC 2644 CROSC 2644 CRO		92214XAB2	VAREX IMAGING CORP	4.000	06/01/2025	95,000	102,993	110,732
2004-10000		70202LAB8	PARSONS CORP	0.250	08/15/2025	175,000	186,470	250,338
92176AW3 VENIAS REALTYLE 3.750 06/81/2026 566,000 669,000 699,300 989,300 989,300 989,300 989,300 989,300 989,300 437,845.88 WORLD MINERCT CORPORTION 3.25 07/81/2028 100,000 117,000 110,000 110,000 100,000 100,000 447,438 100,000 447,438 481,240 117,00								
Sels-Game MORDE MINECT CORPORATION 3.250 07/81/2028 130,000 100,			DUKE ENERGY CORP		04/15/2026			
432-5EAUS MANC CORP 0.500 0.0011/2028 105.000 181,832 173,063 173,063 173,073 173,000 173,717 183,790 173,710 169,838 173,063 173,717 173,710 169,838 173,063 173,717 173,710 169,838 173,063 173,717 173,710 169,838 173,063 173,717 173,710 173,710 173,710 169,838 173,063 173,074								
GREATMANTER CAPTEL CORP 3.625 06/15/2026 140,000 137,717 139,790 152,2310.011 100,000 137,719 150,898 152,2310.011 100,000 137,719 150,898 152,2310.011 100,000 137,719 150,898 152,2310.011 100,000 137,719 150,898 152,2310.011 100,000 137,719 150,898 150,898 150,898 150,900 147,740 150,898 150,900 147,740 150,900 147,740 150,900 147,740 150,900 147,740 150,900 137,719 137,740 139,740 150,900 139,740.01 13								
2014/00PM COMP								,
\$25131ALI DEXCOM INC								
84,489TRAZ SHOCKWAYE MEDICAL INC 1.000 08/15/2028 340,000 64-7/36 467,280 0997TRM3 AMAMIT CHINDICOSES INC 1.112 07/15/2028 239,000 239,140 350,000								
BORD 17 TAMB								
B8377MAA7								
29415FACES ENVISTA HOLDINGS CORP 1.750 08/15/2028 250,000 251,255 265,155								
CO2793AD2S								
DO24930A83								
2944697AA4								
SASTRICTI FORE MOTE CO								
6931CMA								
\$9331CAM								
S88899A2								
\$1775ML38								
232109AG3								
\$5388RAAA MV2A CAPITAL BV 6.748 06/01/2034 732,755 676,391 685,111 Y72570866 RELANCE INDUSTRIES ITD 2.875 01/12/2029 2,557,000 2,326,975 2,441,780 46128MAQ4 MYERSONDES CINEY 3.000 04/06/2021 2,557,000 2,326,975 2,441,780 46128MAQ4 MYERSONDES CINEY 3.000 04/06/2016 1,387,000 788,786 76,538 XY237S2851814 SA GLOBAL SURUL RITD 1.602 06/17/206 1,673,000 1,615,464 1,551,232 P1400MAAB MACO MEKCANTILO EL NORTE SA (CAYMAN ISLANDS BRANC 6.750 12/27/2019 1,255,000 1,224,076 1,236,991 1,255,000 1,224,076 1,236,991 1,255,000 1,274,076 1,274,076 1,274,076 1,573,000 1,274,076 1,573,000 1,742,966 1,551,232 552,248 1,551,232 552,248 1,551,232 552,248 1,551,232 552,248 1,551,232 552,248 1,551,232 552,248 1,551,232 552,248 1,551,232 552,248 1,551,232								
77570ASS RELANCE MUSTRIES LTD 3.875 07/17/2032 790,000 698,330 676,967 71580A306 PERLSMACH NUSTRIES LTD 3.875 07/17/2072 2,557,000 1,226,975 2,414,780 46128MAQ4 INVERSIONES CMPC SA 3.000 04/06/2031 1,387,000 1,205,553 1,178,714 77377AA7 TOWER BERSAMA INTRASTRUCTURE TBX PT 2.75 01/20/2065 820,000 788,786 762,538 X52352851814 SA GLOBAL SUKUK LTD 1.502 06/17/206 1,673,000 1,615,464 1,551,232 55297WAS ME BERZAL DOWNSTREAM TRADING SARL 7.25 06/30/2072 1,255,000 1,224,076 1,256,991 PLOOMMAG6 BANCO MERCANTIL DEL NORTES A (CAYMAN ISLANDS BRANC 6.75 01/2/20/2099 1,255,000 1,224,076 1,226,991 N7454SA41 MINESTA CAPITAL BY 4.625 08/10/2030 1,350,000 1,077,976 1,265,991 N7454SA41 MINESTA CAPITAL BY 4.625 08/10/2030 1,340,000 1,472,966 1,432,425 6028MAM8 MINESTA CAPITAL BY 5.450 01/16/2030 1,385,000 1,475,967 1,115,434 X5193307633 TOWNGAS (FINANCE) LTD SR REGS 4.75% 31 DEC 2049 4.750 01/26/2030 1,385,000 1,175,567 2,1117,543 X5193307633 TOWNGAS (FINANCE) LTD SR REGS 4.75% 31 DEC 2049 4.750 01/26/2030 5,340,000 599,660 4,987,50 GS76SUAD2 MAF SUKUK LTD 3.967 1,360,000 2,347,588 2,277,660 GGOGGLAFB ENN ENREY HOLDINGS LTD 3.667 11/30/2030 5,940,000 399,660 4,987,50 GS76SUAD2 MAF SUKUK LTD 3.667 11/30/203 5,940,000 399,660 4,987,50 GS76SUAD2 MAF SUKUK LTD 3.667 11/30/203 5,940,000 449,666 445,673 Y7257OAN7 RELANCE INDUSTRIES LTD 3.678 11/30/203 5,940,000 449,666 445,673 Y7357OAN7 RELANCE INDUSTRIES LTD 3.638 10 07/13/2030 5,940,000 449,666 445,673 Y7355YAM7 CORPAR SARREY CAPITAL PTE LTD 3.133 02/26/2025 460,000 449,666 445,673 Y7355YAM7 CORPAR SARREY CAPITAL PTE LTD 3.632 09/15/2025 1,040,000 1,20,689 976,367 GOSBARAS HAND LAND LAND LAND LAND LAND LAND LAND L								
71,568QA/6 PERUSAHANA USTRIK NEGARA (PERSERO) PT								
46128MAQ4 WYERSIONES CMPC SA 3,000 04/06/2031 1,387,000 1,205,53 1,178,744 173727A7 TOWER BERSAMA INFRASTRUCTURE TBK PT 2,750 01/207206 22,000 78,786 76,538 X5325861814 SA GLOBAL SUKUK LTD 1.602 06/17/2026 1,673,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,615,464 1,551,232 75,000 1,775,672 1,751,200 1,775,400								
Y1372AA7			· · · · · · · · · · · · · · · · · · ·					
\$2,325,261,814 \$3,61,008,41 \$1,51,123 \$2,529,200,81 \$4,0471 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$43,639 \$384,407 \$44,509 \$1,279,609 \$1,27								
P1400MAA6 BARZI DOWNSTREAM TRADING SARL 7.250 06/30/2031 490.471 435.639 384.407 1236.991 N5744SAA1 MINEISA CAPITAL BY 4.625 06/10/2030 530.000 507.791 502.838 74459AF9 INDONESIA SASHAN ALUMINIUM (PERSERO) PT 5.450 06/15/2030 1.470.000 1.472.966 1.432.425 60284MAB8 INDONESIA SASHAN ALUMINIUM (PERSERO) PT 5.450 06/15/2030 1.470.000 1.472.966 1.432.425 60284MAB8 MINEIRA MEXICO SA DE CV 4.500 01/26/2050 1.385.000 1.472.966 1.432.425 60284MAB8 MINERA MEXICO SA DE CV 4.500 01/26/2050 1.385.000 1.472.966 1.432.425 60284MAB8 MINERA MEXICO SA DE CV 4.500 01/26/2050 1.385.000 5.99.660 489.750 63654DA2 MAR SUURL ITD 3.933 02/28/2030 2.485.000 2.377.587 2.277.660 63066LAF8 ENN ENRICH HOLDINGS LTD 2.625 09/17/2030 5.50.000 508.212 471.169								
N57445AA1		55292WAA8	MC BRAZIL DOWNSTREAM TRADING SARL	7.250				384,407
N57445AA1		P1400MAA6	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	6.750	12/29/2049	1,255,000	1,224,076	1,236,991
60284MAB8		N57445AA1	MINEJESA CAPITAL BV	4.625			507,791	502,838
XS1933097633 TOWNGAS (FINANCE) LTD SR REGS 4.75% 31 DEC 2049 3.936 21/31/2049 500,000 509,660 498,750 65755UAD2 AFF SURLY LTD 3.936 21/31/2030 2.486,000 2.377,587 2.277,660 G3066LAF8 ENN ENERGY HOLDINGS LTD 2.625 09/17/2030 550,000 500,001 349,043 334,303 7936ELAA9 VENA ENERGY CAPITAL PTE LTD 3.133 3.02/26/2025 460,000 449,666 444,5673		74445PAF9	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	5.450	05/15/2030	1,420,000	1,472,966	1,432,425
G576SUAD2 MAF SUKUK LTD G576SUAD2 MAF SUKUK LTD G6366BLAFB ENN ENRERGY HOLDINGS LTD L526 99(17/2030) 550,000 508,212 471,169 Y72570AN7 RELIANCE INDUSTRIES LTD J672FOAN7 ROSE ROSUS NV ROSE ROSE ROSUS NV ROSE ROSE ROSUS NV ROSE ROSE ROSE LTD ROSE ROSE ROSE ROSE LTD ROSE ROSE ROSE ROSE ROSE ROSE ROSE ROSE		60284MAB8	MINERA MEXICO SA DE CV	4.500	01/26/2050	1,385,000	1,175,672	1,117,543
G3066LAFB ENN ENERGY HOLDINGS LTD 2.625 09;17/2030 550,000 508,212 471,169 Y72570AN7 RELIANCE INDUSTRIES LTD 3.667 11/30/2027 350,000 349,043 334,043 Y936EIAA9 VENA ENERGY CAPITAL PTE LTD 3.13 02/26/2025 460,000 449,666 445,673 74365PAF5 PROSUS NV 3.061 07/13/2031 3,559,000 2,911,991 2,879,338 G2019UAY7 CBQ FINANCE LTD 2.000 09/15/2025 1,040,000 1,022,659 976,367 09681MAS7 BCC AVIATION LTD 2.625 09/17/2030 1,360,000 1,202,669 976,367 09681MAS7 BCC AVIATION LTD 2.625 09/17/2030 1,360,000 1,200,665 1,172,184 22460CARS SHINHANB BANK 4.375 04/31/2032 510,000 469,627 471,546 XS2249740601 GALAXY PIPELINE ASSETS BIDCO LTD 1.750 09/30/2027 995,764 971,425 936,070 00434G2B5 ACCESS BANK PLC 6.125 09/31/2020 490,000 495,705 499,453 48668NAA9 NK QAZAQGAZ AQ 4.375 09/21/2026 270,000 260,427 241,299 USY5275RAD47 LTNCENT HOLDINGS LTD 2.880 04/22/2021 570,000 505,546 492,446 M6746GAD8 LEVATHANB BOND LTD 6.750 06/30/2031 570,000 505,546 492,446 M6746GAD8 LEVATHANB BOND LTD 6.750 06/30/2030 214,000 202,597 194,773 XS1506085114 THETA CAPITAL PTE LTD 6.750 06/30/2030 214,000 202,597 194,773 XS1506085114 THETA CAPITAL PTE LTD 6.750 06/30/2030 214,000 202,597 194,773 XS1506085114 THETA CAPITAL PTE LTD 1.375 09/38/2030 1,340,000 1,108,539 1,088,536 G2181LAA1 CK HUTCHISON INTERNATIONAL (20) LTD 2.500 05/38/2030 920,000 822,567 802,286 G2181LAA1 CK HUTCHISON INTERNATIONAL (20) LTD 2.500 05/38/2030 920,000 822,567 802,286 G388LBA4 HONGKONG ELECTRIC FINANCE LTD 1.875 08/21/2005 770,000 774,7451 711,000 10/30/2026 200,000 14,21,999 1,438,536 G3880LBA4 GOODMAN HIK FINANCE A 500 05/38/2030 920,000 822,567 802,286 G3880LBA4 GOODMAN HIK FINANCE A 500 05/38/2030 920,000 822,567 802,286 G3880LBA4 GOODMAN HIK FINANCE A 500 05/38/2030 920,000 822,567 649,288 G3880LBA4 GOODMAN HIK FINANCE A 500 05/38/2030 70/20/207 770,000 73,83,37 718,027 5066CANPCORP KOREAGASCORP 3.125 04/04/2026 450,000 432,167 4428,481 Y150MAF4 PTTE TREASURY CENTER CLTD 3.367 07/20/2031 750,000 05/36,623 444,860 156830A09 ACAPER ACHER CLTD 3.375 04/04/2026 450,000 432,167 4428		XS1933097633	TOWNGAS (FINANCE) LTD SR REGS 4.75% 31 DEC 2049	4.750	12/31/2049	500,000	509,660	498,750
Y72570AN7 RELIANCE INDUSTRIES LTD 3.667 11/30/2027 35,000 349,043 33,430 Y936EJAA9 VENA ENERGY CAPITAL PTE LTD 3.133 02/26/2025 460,000 449,666 445,673 74365PAF5 PROSUS NV 3.061 07/13/2031 3,559,000 2,911,991 2,879,338 G2019UAY7 CBC, FINANCE LTD 2.000 09/15/2025 1,040,000 1,022,659 976,367 09881MAS7 BOC AWATON LTD 2.625 09/11/2030 1,360,000 1,202,659 976,367 09881MAS7 BOC AWATON LTD 2.625 09/11/2030 1,360,000 1,202,659 976,367 09434G2BS SHINHAN BANK 4.375 04/13/2032 510,000 469,627 471,546 X52249740601 GALAXY PIPELINE ASSETS BIDCO LTD 1.750 09/31/2020 290,000 459,677 241,299 USYS27SBAD47 LG CHEM LTD 3.625 09/415/2029 490,000 495,705 459,453 4866BNA99 MK DAZAGOSZ A.337 09/26/2027 1,231,000 <		G5765UAD2	MAF SUKUK LTD	3.933	02/28/2030	2,436,000	2,377,587	2,277,660
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XS2219618548 HONGKONG ELECTRIC FINANCE LTD 1.875 08/27/2030 570,000 516,878 473,385 G39801AB4 GOODMAN HK FINANCE 3.000 07/22/2030 760,000 669,857 649,288 75102XAA4 RAIZEN FUELS FINANCE SA 5.300 01/20/2027 720,000 738,317 718,027 50066CAN9CORP KOREAGASCORP 3.125 07/20/2027 1,150,000 1,094,127 1,091,109 U5007TAA3 KOSMOS ENERGY LTD 7.125 04/04/2026 450,000 432,167 428,481 Y7150MAF4 PTTEP TREASURY CENTER CO LTD 2.993 01/15/2030 260,000 253,710 234,367 XS2367109803 ADANI ELECTRICITY MUMBAI LTD 3.867 07/22/2031 870,000 696,457 673,267 00131MAI2 AIA GROUP LTD 3.375 04/07/2030 450,000 436,263 414,860 156830A49 KALLPA GENERACION SA 4.125 08/16/2027 2,103,000 1,995,115 2,009,921 XS2349180104 INDOFODO CBP SUKSES MAKMUR TBK PT 3.398 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>								
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75102XA44 RAIZEN FUELS FINANCE SA 5.300 01/20/2027 720,000 738,317 718,027 50066CAN9CORP KOREAGASCORP 3.125 07/20/2027 1,150,000 1,094,127 1,091,109 U5007TAA3 KOSMOS ENERGY LTD 7.125 04/04/2026 450,000 432,167 428,481 Y7150MAF4 PTTEP TREASURY CENTER CO LTD 2.993 01/15/2030 260,000 253,710 234,367 XS2367109803 ADANI ELECTRICITY MUMBAI LTD 3.867 07/22/2031 870,000 696,457 673,267 00131MAJ2 AIA GROUP LTD 3.375 04/07/2030 450,000 436,263 414,860 156830A9 KALLPA GENERACION SA 4.125 08/16/2027 2,103,000 1,995,115 2,009,921 X52349180104 INDOFOOD CBP SUKSES MAKMUR TBK PT 3.398 06/09/2031 544,000 478,123 468,978 40049JAZO GRUPO TELEVISA SAB 6.625 01/15/2040 1,075,000 1,143,157 1,127,138 G2211CAA5 HPHT FINANCE (21) LTD 2.000 03/19								
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156830A9 KALLPA GENERACION SA 4.125 08/16/2027 2,103,000 1,995,115 2,009,921 XS2349180104 INDOFOOD CBP SUKSES MAKMUR TBK PT 3.398 06/09/2031 544,000 478,123 468,978 40049JAZ0 GRUPO TELEVISA SAB 6.625 01/15/2040 1,075,000 1,143,157 1,127,138 G2211CAA5 HPHT FINANCE (21) LTD 2.000 03/19/2026 260,000 252,919 242,934			AIA GROUP LTD					
XS2349180104 INDOFOOD CBP SUKSES MAKMUR TBK PT 3.398 06/09/2031 544,000 478,123 468,978 40049JAZ0 GRUPO TELEVISA SAB 6.625 01/15/2040 1,075,000 1,143,157 1,127,138 G2211CAA5 HPHT FINANCE (21) LTD 2.000 03/19/2026 260,000 252,919 242,934								
G2211CAA5 HPHT FINANCE (21) LTD 2.000 03/19/2026 260,000 252,919 242,934		XS2349180104	INDOFOOD CBP SUKSES MAKMUR TBK PT	3.398	06/09/2031	544,000		468,978
		40049JAZ0	GRUPO TELEVISA SAB	6.625	01/15/2040	1,075,000	1,143,157	1,127,138
20039FAA7 COMETA ENERGIA SA DE CV 6.375 04/24/2035 1,113,176 1,098,326 1,079,168		G2211CAA5	HPHT FINANCE (21) LTD	2.000	03/19/2026	260,000	252,919	242,934
		20039FAA7	COMETA ENERGIA SA DE CV	6.375	04/24/2035	1,113,176	1,098,326	1,079,168

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		_	(c) Descrip	otion of Investment,	Including:		
(a)	Y20246J32	(b) Identity of Issuer, Borrower, Lessor, or Similar Party DBS GROUP HOLDINGS LTD	Coupon rate 3.300	Maturity Date 12/29/2049	Par or Shares 760,000	(d) Cost 710,958	(e) Current Value 732,938
	USY3R559AL64	ICBCIL FINANCE CO LTD	3.625	05/19/2026	400,000	393,950	387,104
	Y52758AF9	LG CHEM LTD	2.375	07/07/2031	550,000	506,853	455,670
	M28505AF8	DP WORLD LTD	4.700	09/30/2049	516,000	492,174	435,515
	P2205JAL4	CENCOSUD SA	6.625	02/12/2045	954,000	1,011,167	964,933
	00401MAB2	ABU DHABI CRUDE OIL PIPELINE LLC	4.600	11/02/2047	734,000	691,771	672,836
	USG7150PAA87	POINSETTIA FINANCE LIMITED SARL	6.625	06/17/2031	2,548,975	2,289,339	2,158,141
	XS2403426427	PRUDENTIAL FUNDING (ASIA) PLC	2.950	11/03/2033	840,000	761,365	736,166
	005117AA4	ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD	5.950	12/15/2039	766,957	816,964	745,106
	23330JAA9	DP WORLD LTD	6.850	07/02/2037	1,231,000	1,455,538	1,356,599
	XS2162033729	QNB FINANCE LTD	2.625	05/12/2025	1,000,000	996,118	959,814
	88323AAB8	THAIOIL TREASURY CENTER CO LTD	4.875	01/23/2043	1,098,000	904,708	946,740
	XS1877838877	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4	4.723	09/27/2028	440,000	477,917	441,105
	059895AT9	BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH)	3.733	09/25/2034	1,180,000	1,071,796	1,046,176
	N57445AB9	MINEJESA CAPITAL BV	5.625	08/10/2037	390,000	352,176	341,250
	M8222MAA0	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3	5.838	09/30/2027	1,002,530	1,018,272	1,014,781
	Y8190DAA5	SUMMIT DIGITEL INFRASTRUCTURE LTD	2.875	08/12/2031	1,470,000	1,230,294	1,207,296
	054644AA7	AYDEM YENILENEBILIR ENERJI AS	7.750	02/02/2027	450,000	378,574	408,591
	59284BAE8	ORBIA ADVANCE CORPORATION SAB DE CV	5.875	09/17/2044	912,000	790,082	827,448
	872898AG6	TSMC ARIZONA CORP	4.125	04/22/2029	152,000	151,813	149,106
	872898AF8		3.875			90,894	
	00654CAA0	TSMC ARIZONA CORP		04/22/2027	91,000		89,052
		ADANI RENEWABLE ENERGY (RJ) LTD	4.625	10/15/2039	516,988	411,543	404,450
	602736AB6	MINEJESA CAPITAL BV	5.625	08/10/2037	278,000	228,123	243,250
	23330JAC5 IL0060406878	DP WORLD LTD	4.700	09/30/2049	277,000	229,380 1,022,605	233,794
		BANK LEUMI LE ISRAEL BM	5.125	07/27/2027	1,062,000	, ,	1,042,899
	36830BAC9	GC TREASURY CENTER CO LTD PROMIGAS SA ESP	4.300	03/18/2051	293,000	222,065	221,104
	P7922TAA7		3.750	10/16/2029	805,000	663,243	716,394
	XS2046591413	SINGTEL GROUP TREASURY PTE LTD	2.375	08/28/2029	675,000	596,580	603,456 1,274,754
	Y7141BAB9	PT FREEPORT INDONESIA	5.315	04/14/2032	1,300,000	1,173,590	
	82653LAA9	SIERRACOL ENERGY ANDINA LLC ALPEK SAB DE CV	6.000	06/15/2028	284,000	218,732	238,972
	P01703AC4		4.250	09/18/2029	708,000	651,367	653,010
	N5276YAD8	CIKARANG LISTRINDO TBK PT	4.950	09/14/2026	500,000	471,993	479,400
	M8237RAD6	SAUDI ARABIAN OIL CO	3.500	04/16/2029	574,000	536,040	542,987
	XS1078750004	GOODMAN HK FINANCE	4.375	06/19/2024	500,000	496,609	496,131
	US82460EAN04	SHINHAN BANK	4.000	04/23/2029	400,000	363,300	372,880
	03217KAB4	SITIOS LATINOAMERICA SAB DE CV	5.375	04/04/2032	1,073,000	1,005,694	996,860
	151191BB8	CELULOSA ARAUCO Y CONSTITUCION SA	3.875	11/02/2027	514,000	478,909	481,017
	71654QCL4	PETROLEOS MEXICANOS	6.350	02/12/2048	627,000	383,188	397,299
	48667QAS4	NK KAZMUNAYGAZ AO	6.375	10/24/2048	1,086,000	945,500	1,019,537
	55276VAG7	MDGH GMTN (RSC) LTD	4.500	11/07/2028	207,000	207,455	205,841
	XS2542162248	GACI FIRST INVESTMENT CO	5.250	10/13/2032	1,257,000	1,293,848	1,300,676
	87266GAA8	TMS ISSUER SARL	5.780	08/23/2032	200,000	200,000	208,500
	39541EAA1	GREENSAIF PIPELINES BIDCO SA RL	6.129	02/23/2038	250,000	254,576	261,203
	28249NAA9	EIG PEARL HOLDINGS SARL	3.545	08/31/2036	825,000	697,825	717,750
	USG0446NAR55	ANGLO AMERICAN CAPITAL PLC	5.625	04/01/2030	1,525,000	1,534,638	1,550,117
	74348DAA5	PROMIGAS SA ESP	3.750	10/16/2029	343,000	275,365	305,246
	059520AC0	BANCO DE CHILE	2.990	12/09/2031	985,000	827,001	847,819
	Y9048BAA1	ULTRATECH CEMENT LTD	2.800	02/16/2031	429,000	348,871	362,707
	00388WAM3	ABU DHABI NATIONAL ENERGY COMPANY PJSC	4.696	04/24/2033	331,000	331,000	335,121
	55977YAA6	MAGYAR EXPORT IMPORT BANK ZRT	6.125	12/04/2027	1,444,000	1,434,351	1,468,071
	YOR1SDAA1	ADANI ELECTRICITY MUMBAI LTD	3.949	02/12/2030	467,000	363,595	382,330
	XS2191367494	PLDT INC	2.500	01/23/2031	900,000	754,082	746,276
	G91139AH1	TSMC GLOBAL LTD	2.250	04/23/2031	1,185,000	980,239	1,010,544
	XS2585988145	GACI FIRST INVESTMENT CO	5.125	02/14/2053	1,314,000	1,123,637	1,188,870
	46590XAX4	JBS USA LUX SA	6.500	12/01/2052	488,000	447,142	491,406
	46590XAQ9	JBS USA LUX SA	4.375	02/02/2052	1,113,000	797,236	828,818
	N8438JAB4	SUZANO INTERNATIONAL FINANCE BV	5.500	01/17/2027	689,000	700,552	697,640
	XS2337430461	EQUATE PETROCHEMICAL BV	2.625	04/28/2028	771,000	665,977	692,859
	71654QDL3	PETROLEOS MEXICANOS	8.750	06/02/2029	487,000	432,958	473,905
	55285GAE4	MDGH GMTN (RSC) LTD	5.875	05/01/2034	675,000	666,988	736,223
	48126PAA0	NK KAZMUNAYGAZ AO	3.500	04/14/2033	719,000	545,547	596,418
	38500TAC5	GRAN TIERRA ENERGY INC	9.500	10/15/2029	608,000	518,552	533,745
	706451BG5	PETROLEOS MEXICANOS	6.625	06/15/2035	307,000	209,326	235,515
	86964WAJ1	SUZANO AUSTRIA GMBH	3.750	01/15/2031	813,000	691,066	713,009
	71654QCC4	PETROLEOS MEXICANOS	6.750	09/21/2047	440,000	269,050	288,314
	05969LAB7	BANCO INBURSA SA INSTITUCION DE BANCA MULTIPLE GRU	4.375	04/11/2027	288,000	269,352	278,464
	71654QDF6	PETROLEOS MEXICANOS	6.950	01/28/2060	559,000	352,285	368,197
	92343VEA8	VERIZON COMMUNICATIONS INC	4.500	08/10/2033	799,000	797,208	780,623
	91324PEL2	UNITEDHEALTH GROUP INC	4.950	05/15/2062	259,000	274,721	256,498
	797440BP8	SAN DIEGO GAS & ELECTRIC CO	3.950	11/15/2041	194,000	174,762	161,552
	202795JA9	COMMONWEALTH EDISON CO	3.800	10/01/2041	313,000	281,413	259,605
	491674BL0	KENTUCKY UTILITIES CO	4.375	10/01/2042	226,000	281,413	259,605 195,472
	38141GXA7	GOLDMAN SACHS GROUP INC	4.411	04/23/2039	799,000	750,179	725,244
	20141QVW/	GOLDWING SACIS GROOT 114C	4.411	0-1, 23, 2039	755,000	/30,1/9	123,244

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				(c) Description of Investment, Including:			(10,000)
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	907818EQ7	UNION PACIFIC CORP	3.600	09/15/2037	572,000	532,244	513,084
	665772CG2	NORTHERN STATES POWER CO	4.850	08/15/2040	226,000	227,813	212,548
	20030NDH1	COMCAST CORP	3.750	04/01/2040	453,000	411,543	390,708
	72650RBA9	PLAINS ALL AMERICAN PIPELINE LP	5.150	06/01/2042	453,000	386,481	410,835
	20030NCE9	COMCAST CORP	3.999	11/01/2049	500,000	444,227	418,705
	61747YES0	MORGAN STANLEY	5.297	04/20/2037	80,000	77,891	77,994
	20030NDU2	COMCAST CORP	2.937	11/01/2056	124,000	90,173	81,983
	06051GJW0	BANK OF AMERICA CORP	3.311	04/22/2042	1,488,000	1,164,655	1,169,732
	29366MAA6	ENTERGY ARKANSAS LLC	4.200	04/01/2049	847,000	805,834	728,471
	68389XBH7	ORACLE CORP	3.850	07/15/2036	453,000	378,559	395,464
	341099CR8	DUKE ENERGY FLORIDA LLC	3.850	11/15/2042	658,000	588,248	544,600
	92553PAP7	PARAMOUNT GLOBAL	4.375	03/15/2043	453,000	361,036	335,764
	976656BW7	WISCONSIN ELECTRIC POWER CO	5.625	05/15/2033	722,000	791,506	778,966
	92940PAG9	WRKCO INC	3.000	06/15/2033	679,000	595,728	586,228
	94973VAY3	ELEVANCE HEALTH INC	4.625	05/15/2042	250,000	244,531	232,925
	438516AT3	HONEYWELL INTERNATIONAL INC	5.700	03/15/2037	453,000	521,443	497,100
	375558BA0	GILEAD SCIENCES INC CSX CORP	4.500	02/01/2045	313,000	299,928	290,395
	126408HA4		4.500	08/01/2054	1,132,000	1,090,425	1,046,851
	45866FAP9 12661PAF6	INTERCONTINENTAL EXCHANGE INC CSL FINANCE PLC	2.650 4.950	09/15/2040	226,000 205,000	176,357 206,441	169,080 193,442
	110122DV7	BRISTOL-MYERS SQUIBB CO	3.550	04/27/2062			185,485
	92343VFW9	VERIZON COMMUNICATIONS INC	2.987	03/15/2042 10/30/2056	226,000 500,000	207,240 351,959	332,075
	822582BQ4	SHELL INTERNATIONAL FINANCE BV	4.000				4,703,521
	91324PDT6	UNITEDHEALTH GROUP INC	3.500	05/10/2046 08/15/2039	5,402,000 346,000	4,789,202 312,543	294,955
	87264ABY0	T-MOBILE USA INC	3.600	11/15/2060	1,170,000	851,343	851,479
	00206RKA9	AT&T INC	3.650	06/01/2051	679,000	548,913	513,677
	494550BW5	KINDER MORGAN ENERGY PARTNERS LP	5.400	09/01/2044	367,000	346,366	344,463
	38141GZN7	GOLDMAN SACHS GROUP INC	3.436	02/24/2043	10,953,000	8,695,811	8,585,290
	30161NAQ4	EXELON CORP	4.950	06/15/2035	896,000	897,362	861,549
	87264ABL8	T-MOBILE USA INC	3.000	02/15/2041	346,000	267,656	259,867
	29366WAB2	ENTERGY MISSISSIPPI LLC	3.500	06/01/2051	346,000	289,002	257,050
	92343VDR2	VERIZON COMMUNICATIONS INC	4.812	03/15/2039	615,000	616,631	596,279
	931142DG5	WALMART INC	4.000	04/11/2043	250,000	242,891	227,920
	010392FG8	ALABAMA POWER CO	4.100	01/15/2042	226,000	201,046	188,455
	913017CW7	RTX CORP	4.450	11/16/2038	1,251,000	1,225,725	1,153,397
	69351UAS2	PPL ELECTRIC UTILITIES CORP	4.125	06/15/2044	300,000	273,256	260,718
	20030NDS7	COMCAST CORP	2.887	11/01/2051	5,900,000	3,987,619	4,010,879
	25156PAR4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	4.875	03/06/2042	560,000	547,898	536,956
	87612KAC6	TARGA RESOURCES CORP	6.250	07/01/2052	888,000	887,033	919,648
	023135CC8	AMAZON.COM INC	3.250	05/12/2061	453,000	364,760	334,097
	42218SAH1	HEALTH CARE SERVICE CORP	3.200	06/01/2050	679,000	534,687	482,871
	95000U2Q5	WELLS FARGO & CO	3.068	04/30/2041	906,000	728,666	687,083
	695114CV8	PACIFICORP	4.150	02/15/2050	250,000	229,765	202,718
	00287YCA5	ABBVIE INC	4.050	11/21/2039	1,025,000	954,143	928,988
	125523CJ7	CIGNA GROUP	3.200	03/15/2040	226,000	189,251	177,234
	91913YBE9	VALERO ENERGY CORP	4.000	06/01/2052	226,000	187,458	174,752
	512807AW8	LAM RESEARCH CORP	2.875	06/15/2050	226,000	176,194	161,459
	172967MM0	CITIGROUP INC	5.316	03/26/2041	906,000	935,270	911,508
	02666TAD9	AMERICAN HOMES 4 RENT LP	3.375	07/15/2051	521,000	364,756	358,380
	693304BC0	PECO ENERGY CO	2.850	09/15/2051	226,000	174,335	152,575
	171239AJ5	CHUBB INA HOLDINGS INC	3.050	12/15/2061	346,000	257,423	248,971
	097023CX1	BOEING CO	5.930	05/01/2060	566,000	553,677	588,600
	092113AQ2	BLACK HILLS CORP	4.350	05/01/2033	799,000	761,860	738,460
	45866FAL8	INTERCONTINENTAL EXCHANGE INC	3.000	06/15/2050	250,000	189,824	179,561
	110122DW5	BRISTOL-MYERS SQUIBB CO	3.700	03/15/2052	432,000	387,313	340,908
	032654AW5	ANALOG DEVICES INC	2.800	10/01/2041	226,000	186,545	168,806
	84756NAE9	SPECTRA ENERGY PARTNERS LP	5.950	09/25/2043	906,000	966,704	928,016
	874060BD7	TAKEDA PHARMACEUTICAL CO LTD	3.375	07/09/2060	750,000	587,987	527,558
	6174468Y8	MORGAN STANLEY	2.802	01/25/2052	679,000	489,797	456,417
	842400FW8	SOUTHERN CALIFORNIA EDISON CO	3.900	03/15/2043	799,000	666,749	656,418
	023135CB0	AMAZON.COM INC	3.100	05/12/2051	250,000	202,463	186,678
	594918CF9	MICROSOFT CORP	3.041	03/17/2062	400,000	321,495	290,172
	976826BN6	WISCONSIN POWER AND LIGHT CO	3.650	04/01/2050	346,000	289,387	267,084
	6174468N2	MORGAN STANLEY	5.597	03/24/2051	346,000	384,864	373,559
	12189LAK7	BURLINGTON NORTHERN SANTA FE LLC	4.375	09/01/2042	41,000	39,035	37,852
	30231GBM3	EXXON MOBIL CORP	3.452	04/15/2051	777,000	667,924	612,408
	89153VAX7	TOTALENERGIES CAPITAL INTERNATIONAL SA	2.986	06/29/2041	572,000	471,394	446,189
	29379VBJ1	ENTERPRISE PRODUCTS OPERATING LLC	4.900	05/15/2046	572,000	540,728	547,747
	06051GJM2	BANK OF AMERICA CORP	2.831	10/24/2051	313,000	225,926	212,521
	17275RAF9	CISCO SYSTEMS INC	5.500	01/15/2040	572,000	640,205	610,639
	50077LAM8	KRAFT HEINZ FOODS CO	5.200	07/15/2045	183,000	177,641	179,710
	29670GAG7 38141GFD1	ESSENTIAL UTILITIES INC GOLDMAN SACHS GROUP INC	5.300 6.750	05/01/2052 10/01/2037	259,000 572,000	268,292 647,391	248,016 631,162

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	29273RAZ2	ENERGY TRANSFER LP	5.950	10/01/2043	453,000	435,220	447,215
	92976GAG6	WELLS FARGO BANK NA	5.850	02/01/2037	940,000	1,025,333	988,570
	125523CF5	CIGNA GROUP	4.800	07/15/2046	226,000	223,187	211,104
	677050AQ9	OGLETHORPE POWER CORP GENERAL MOTORS CO	3.750 5.400	08/01/2050	679,000 496,000	549,100	512,210 454,802
	37045VAQ3 14448CAR5	CARRIER GLOBAL CORP	3.377	04/01/2048 04/05/2040	799,000	443,953 657,683	454,802 643,187
	031162BE9	AMGEN INC	4.950	10/01/2041	313,000	314,519	299,569
	437076CC4	HOME DEPOT INC	3.300	04/15/2040	600,000	527,790	497,244
	58933YBG9	MERCK & CO INC	2.900	12/10/2061	346,000	258,324	232,564
	015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES INC	3.550	03/15/2052	226,000	177,626	165,800
	29273RAT6	ENERGY TRANSFER LP	5.150	02/01/2043	799,000	701,583	712,708
	002824BG4	ABBOTT LABORATORIES	4.750	11/30/2036	499,000	540,191	512,089
	404119BZ1	HCA INC	5.250	06/15/2049	313,000	289,928	292,026
	458140BK5	INTEL CORP	3.100	02/15/2060	346,000	256,650	239,695
	144141DD7	DUKE ENERGY PROGRESS LLC	4.100	03/15/2043	54,000	50,104	46,124
	78081BAM5	ROYALTY PHARMA PLC	3.550	09/02/2050	679,000	503,109	482,871
	24703TAJ5	DELL INTERNATIONAL LLC	8.100	07/15/2036	302,000	357,549	372,281
	85771PAL6	EQUINOR ASA	3.950	05/15/2043	572,000	527,541	505,162
	59562EAH8 125523AK6	MIDAMERICAN ENERGY CO CIGNA GROUP	5.800 4.900	10/15/2036 12/15/2048	799,000 593,000	898,121 588,390	856,368 564,305
	87264AAX3	T-MOBILE USA INC	4.375	04/15/2040	572,000	523,583	517,660
	842400FQ1	SOUTHERN CALIFORNIA EDISON CO	4.500	09/01/2040	453,000	409,877	407,374
	68389XBY0	ORACLE CORP	3.850	04/01/2060	615,000	435,573	447,960
	00287YCZ0	ABBVIE INC	4.625	10/01/2042	572,000	547,881	542,725
	58933YBF1	MERCK & CO INC	2.750	12/10/2051	226,000	174,267	156,060
	68233JAT1	ONCOR ELECTRIC DELIVERY COMPANY LLC	4.550	12/01/2041	679,000	673,710	635,021
	125523AJ9	CIGNA GROUP	4.800	08/15/2038	593,000	597,610	574,789
	030288AB0	AMERICAN TRANSMISSION SYSTEMS INC	5.000	09/01/2044	572,000	568,684	530,879
	459200KK6	INTERNATIONAL BUSINESS MACHINES CORP	2.850	05/15/2040	625,000	495,189	468,500
	10373QBQ2	BP CAPITAL MARKETS AMERICA INC	3.379	02/08/2061	572,000	447,664	416,256
	416515AS3	HARTFORD FINANCIAL SERVICES GROUP INC	5.950	10/15/2036	453,000	497,659	483,451
	94974BGU8	WELLS FARGO & CO	4.750	12/07/2046	799,000	747,685	708,553
	49271VAK6	KEURIG DR PEPPER INC	3.800	05/01/2050	453,000	379,829	369,014
	694308HA8	PACIFIC GAS AND ELECTRIC CO	3.750	08/15/2042	313,000	222,489	230,343
	595620AP0	MIDAMERICAN ENERGY CO	4.250 3.109	05/01/2046	513,000	485,987	447,500 508,193
	46647PBM7 161175BC7	JPMORGAN CHASE & CO CHARTER COMMUNICATIONS OPERATING LLC	6.834	04/22/2041 10/23/2055	658,000 346,000	515,848 359,552	346,630
	45866FAQ7	INTERCONTINENTAL EXCHANGE INC	3.000	09/15/2060	327,000	225,312	222,210
	25746UAV1	DOMINION ENERGY INC	5.950	06/15/2035	755,000	813,890	795,559
	037833EG1	APPLE INC	2.800	02/08/2061	371,000	278,040	253,998
	61744YAL2	MORGAN STANLEY	3.971	07/22/2038	750,000	688,688	657,458
	668138AC4	NORTHWESTERN MUTUAL LIFE INSURANCE CO	3.625	09/30/2059	366,000	287,292	272,487
	29278NAR4	ENERGY TRANSFER LP	5.000	05/15/2050	453,000	398,765	405,856
	38143VAA7	GOLDMAN SACHS CAPITAL I	6.345	02/15/2034	226,000	242,724	237,901
	74456QAZ9	PUBLIC SERVICE ELECTRIC AND GAS CO	3.950	05/01/2042	453,000	422,109	388,411
	49456BAJ0	KINDER MORGAN INC	5.050	02/15/2046	636,000	589,950	569,284
	92343VGC2	VERIZON COMMUNICATIONS INC	3.700	03/22/2061	906,000	736,072	693,063
	89417EAH2	TRAVELERS COMPANIES INC	5.350	11/01/2040	679,000	727,666	709,446
	95000U2M4	WELLS FARGO & CO	5.013	04/04/2051	8,096,000	7,995,315	7,704,154
	37045VAP5	GENERAL MOTORS CO	5.150	04/01/2038	226,000	203,628	214,397
	539830BD0	LOCKHEED MARTIN CORP	3.800	03/01/2045	350,000	318,062	302,127
	06051GJA8 875127BA9	BANK OF AMERICA CORP	4.083 4.100	03/20/2051	13,679,000	11,785,306	11,562,722 677,896
	11271LAF9	TAMPA ELECTRIC CO BROOKFIELD FINANCE INC	3.500	06/15/2042 03/30/2051	799,000 453,000	727,015 336,979	332,697
	22822VAU5	CROWN CASTLE INC	3.250	01/15/2051	346,000	259,921	242,342
	110122DH8	BRISTOL-MYERS SQUIBB CO	4.625	05/15/2044	453,000	460,875	421,385
	50220PAE3	LSEGA FINANCING PLC	3.200	04/06/2041	750,000	621,103	582,968
	010392FT0	ALABAMA POWER CO	3.450	10/01/2049	679,000	558,989	512,475
	209111FG3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.500	12/01/2045	679,000	639,236	604,364
	961214EY5	WESTPAC BANKING CORP	3.133	11/18/2041	320,000	244,629	224,470
	11135FBG5	BROADCOM INC	3.750	02/15/2051	346,000	268,266	273,212
	79466LAM6	SALESFORCE INC	3.050	07/15/2061	226,000	176,975	159,400
	404119BY4	HCA INC	5.125	06/15/2039	572,000	536,583	546,500
	375558BD4	GILEAD SCIENCES INC	4.750	03/01/2046	572,000	570,147	546,964
	79466LAK0	SALESFORCE INC	2.700	07/15/2041	300,000	243,513	229,929
	30231GAZ5	EXXON MOBIL CORP	3.095	08/16/2049	300,000	241,079	223,548
	302491AV7	FMC CORP	4.500	10/01/2049	453,000	391,310	354,001
	126650CY4	CVS HEALTH CORP	4.780	03/25/2038	1,025,000	1,009,391	973,617
	00206RJZ6	AT&T INC	3.500	06/01/2041	1,014,000	842,760	807,894
	79466LAL8	SALESFORCE INC	2.900	07/15/2051	226,000	180,333	162,367
	11135FBJ9 61945CAD5	BROADCOM INC MOSAIC CO	3.500 5.450	02/15/2041 11/15/2033	346,000 264,000	274,272 271,475	275,233 270,011
	010392FM5	ALABAMA POWER CO	3.750	03/01/2045	625,000	271,475 511,930	509,406
	OTOSSELINIS	ALADMINIA FONNEN CO	5.750	03/01/2045	023,000	311,930	309,400

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC	4.850	03/15/2044	346,000	328,153	333,541
	384802AC8	WW GRAINGER INC	3.750	05/15/2046	982,000	858,304	823,633
	11271RAB5	BROOKFIELD FINANCE LLC	3.450	04/15/2050	500,000	366,252	349,620
	694308GZ4	PACIFIC GAS AND ELECTRIC CO GENERAL DYNAMICS CORP	4.450	04/15/2042 04/01/2040	313,000	244,365	252,619
	369550BH0 161175BY9	CHARTER COMMUNICATIONS OPERATING LLC	4.250 3.850	04/01/2040	539,000 799,000	535,146 545,750	504,251 500,574
	548661DJ3	LOWE'S COMPANIES INC	4.375	09/15/2045	205,000	185,782	179,654
	682680BC6	ONEOK INC	4.500	03/15/2050	636,000	520,719	534,253
	097023CV5	BOEING CO	5.705	05/01/2040	453,000	444,385	470,110
	822582BY7	SHELL INTERNATIONAL FINANCE BV	3.750	09/12/2046	679,000	601,154	566,490
	12189LAJ0	BURLINGTON NORTHERN SANTA FE LLC	4.400	03/15/2042	1,250,000	1,169,408	1,157,038
	871829BN6	SYSCO CORP	6.600	04/01/2050	453,000	541,859	533,693
	00108WAN0	AEP TEXAS INC	3.450	05/15/2051	313,000	250,104	224,559
	46647PBN5	JPMORGAN CHASE & CO	3.109	04/22/2051	250,000	187,618	180,438
	594918CE2	MICROSOFT CORP	2.921	03/17/2052	253,000	207,617	187,640
	478160AN4	JOHNSON & JOHNSON	5.950	08/15/2037	346,000	417,351	399,571
	25470DAJ8	DISCOVERY COMMUNICATIONS LLC	4.875	04/01/2043	799,000	684,126	668,499
	822582CL4	SHELL INTERNATIONAL FINANCE BV	3.000	11/26/2051	10,183,000	7,618,836	7,286,242
	67077MAX6 09261BAH3	NUTRIEN LTD BLACKSTONE HOLDINGS FINANCE CO LLC	3.950 3.200	05/13/2050 01/30/2052	313,000 226,000	276,898 170,827	256,047 156,381
	161175BV5	CHARTER COMMUNICATIONS OPERATING LLC	3.700	04/01/2051	799,000	563,286	521,707
	64952GAT5	NEW YORK LIFE INSURANCE CO	3.750	05/15/2050	500,000	425,581	401,665
	89153VAV1	TOTALENERGIES CAPITAL INTERNATIONAL SA	3.127	05/29/2050	453,000	361,089	333,644
	136385AJ0	CANADIAN NATURAL RESOURCES LTD	6.500	02/15/2037	593,000	635,878	631,592
	29379VBZ5	ENTERPRISE PRODUCTS OPERATING LLC	3.950	01/31/2060	346,000	282,696	281,748
	110122CQ9	BRISTOL-MYERS SQUIBB CO	4.125	06/15/2039	400,000	389,777	361,428
	571676AG0	MARS INC	4.125	04/01/2054	508,000	463,867	433,685
	925524AV2	PARAMOUNT GLOBAL	5.500	05/15/2033	572,000	562,893	541,455
	010392FS2	ALABAMA POWER CO	4.300	07/15/2048	346,000	321,637	301,017
	037833BH2	APPLE INC	4.375	05/13/2045	346,000	355,427	329,423
	717081EC3	PFIZER INC	4.000	12/15/2036	226,000	226,564	213,669
	09261BAF7	BLACKSTONE HOLDINGS FINANCE CO LLC	2.850	08/05/2051	346,000	242,956	220,219
	68389XBW4 744448CG4	ORACLE CORP PUBLIC SERVICE COMPANY OF COLORADO	3.600 3.600	04/01/2040 09/15/2042	799,000 226,000	621,077 197,976	639,600 178,671
	20030NCK5	COMCAST CORP	4.000	03/01/2048	500,000	448,149	421,380
	06417XAG6	BANK OF NOVA SCOTIA	4.588	05/04/2037	205,000	189,594	183,826
	58933YBA2	MERCK & CO INC	2.350	06/24/2040	572,000	448,656	416,467
	694308HL4	PACIFIC GAS AND ELECTRIC CO	4.300	03/15/2045	572,000	431,462	449,112
	06051GJE0	BANK OF AMERICA CORP	2.676	06/19/2041	1,014,000	762,879	728,640
	454889AM8	INDIANA MICHIGAN POWER CO	6.050	03/15/2037	313,000	349,137	334,584
	67077MAR9	NUTRIEN LTD	4.900	06/01/2043	346,000	339,480	323,870
	92857WBT6	VODAFONE GROUP PLC	5.125	06/19/2059	453,000	434,741	415,175
	695114CN6	PACIFICORP	4.100	02/01/2042	1,025,000	936,155	849,448
	46647PAJ5	JPMORGAN CHASE & CO	3.882	07/24/2038	850,000	769,045	755,412
	00817YAJ7	AETNA INC	4.500	05/15/2042	1,025,000	953,098	899,233
	037833CD0 097023CW3	APPLE INC BOEING CO	3.850 5.805	08/04/2046 05/01/2050	679,000 1,207,000	646,508 1,187,568	592,136 1,254,930
	144141DB1	DUKE ENERGY PROGRESS LLC	4.100	05/15/2042	453,000	421,806	391,773
	594918BU7	MICROSOFT CORP	3.950	08/08/2056	250,000	236,518	222,648
	26442UAB0	DUKE ENERGY PROGRESS LLC	4.200	08/15/2045	779,000	693,295	668,000
	594918BS2	MICROSOFT CORP	3.450	08/08/2036	453,000	442,623	417,707
	49446RAV1	KIMCO REALTY OP LLC	3.700	10/01/2049	453,000	360,475	339,963
	615369AV7	MOODY'S CORP	2.750	08/19/2041	226,000	175,169	165,111
	26442CAN4	DUKE ENERGY CAROLINAS LLC	4.000	09/30/2042	9,823,000	8,674,173	8,431,376
	75513ECA7	RTX CORP	4.875	10/15/2040	346,000	349,922	328,645
	31620MBU9	FIDELITY NATIONAL INFORMATION SERVICES INC	3.100	03/01/2041	350,000	265,484	260,299
	69351UAR4	PPL ELECTRIC UTILITIES CORP	4.750	07/15/2043	453,000	453,968	424,266
	907818EK0	UNION PACIFIC CORP	3.350	08/15/2046	313,000	262,891	235,824
	68389XBX2	ORACLE CORP	3.600	04/01/2050	799,000	575,143	594,400
	775109AX9	ROGERS COMMUNICATIONS INC	4.500	03/15/2043	636,000	580,000	562,008 234,748
	74456QAV8 969457BV1	PUBLIC SERVICE ELECTRIC AND GAS CO WILLIAMS COMPANIES INC	5.500 5.750	03/01/2040 06/24/2044	226,000 906,000	246,912 922,045	915,730
	92277GAB3	VENTAS REALTY LP	5.700	09/30/2043	226,000	231,075	218,343
	75513ECC3	RTX CORP	4.200	12/15/2044	270,000	241,787	223,295
	605417CD4	MISSISSIPPI POWER CO	3.100	07/30/2051	226,000	167,161	152,315
	11135FBK6	BROADCOM INC	3.419	04/15/2033	679,000	586,683	597,629
	46647PAL0	JPMORGAN CHASE & CO	3.964	11/15/2048	906,000	794,078	761,846
	161175BT0	CHARTER COMMUNICATIONS OPERATING LLC	4.800	03/01/2050	453,000	372,743	351,102
	12661PAD1	CSL FINANCE PLC	4.625	04/27/2042	205,000	202,503	195,646
	12572QAF2	CME GROUP INC	5.300	09/15/2043	183,000	201,548	194,763
	00206RLV2	AT&T INC	3.650	09/15/2059	761,000	579,894	547,760
	501044DF5	KROGER CO	3.875	10/15/2046	906,000	791,217	713,955
	257469AJ5	DOMINION ENERGY INC	5.250	08/01/2033	799,000	824,215	808,412

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			(c) Descrip	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	72650RBC5	PLAINS ALL AMERICAN PIPELINE LP	4.300	01/31/2043	172,000	132,694	137,170
	26442RAD3	DUKE ENERGY PROGRESS LLC	4.150	12/01/2044	906,000	838,450	773,633
	67066GAG9	NVIDIA CORP	3.500	04/01/2040	300,000	270,793	260,880
	254687FZ4	WALT DISNEY CO	3.600	01/13/2051	129,000	111,767	104,130
	95709TAQ3	EVERGY KANSAS CENTRAL INC	3.250	09/01/2049	141,000	112,399	99,721
	126650CZ1	CVS HEALTH CORP	5.050 5.000	03/25/2048	3,807,000	3,674,127	3,577,171 299,316
	37045VAH3 437076CQ3	GENERAL MOTORS CO HOME DEPOT INC	3.625	04/01/2035 04/15/2052	313,000 248,000	288,406 221,930	299,316
	375558AX1	GILEAD SCIENCES INC	4.800	04/01/2044	313,000	312,768	303,122
	337738AV0	FISERV INC	4.400	07/01/2049	250,000	219,460	221,073
	95000U2Z5	WELLS FARGO & CO	4.611	04/25/2053	12,009,000	11,143,897	10,855,656
	00206RMN9	AT&T INC	3.800	12/01/2057	507,000	405,224	378,572
	023135BM7	AMAZON.COM INC	4.250	08/22/2057	679,000	662,213	627,444
	55336VAT7	MPLX LP	5.500	02/15/2049	346,000	331,602	335,994
	00774MAZ8	AERCAP IRELAND CAPITAL DAC	3.850	10/29/2041	560,000	426,588	452,446
	628530BC0	MYLAN INC	5.400	11/29/2043	906,000	767,956	786,308
	58013MEH3	MCDONALD'S CORP	5.700	02/01/2039	799,000	883,727	855,593
	94973VBF3	ELEVANCE HEALTH INC	5.100	01/15/2044	313,000	321,331	306,283
	56585AAJ1	MARATHON PETROLEUM CORP	5.000	09/15/2054	572,000	522,379	506,369
	92826CAK8	VISA INC	2.700	04/15/2040	340,000	288,164	263,153
	06051GHS1	BANK OF AMERICA CORP	4.330	03/15/2050	346,000	320,882	305,667
	26442CAP9	DUKE ENERGY CAROLINAS LLC	3.750	06/01/2045	129,000	112,460	103,412
	665772CP2	NORTHERN STATES POWER CO	3.600	05/15/2046	945,000	821,987	740,786
	231021AS5	CUMMINS INC	2.600	09/01/2050	350,000	252,978	233,254
	668138AA8	NORTHWESTERN MUTUAL LIFE INSURANCE CO	3.850	09/30/2047	4,620,000	3,779,936	3,712,262
	461070AT1	INTERSTATE POWER AND LIGHT CO	3.100	11/30/2051	226,000	171,157	153,974
	983024AN0	WYETH LLC	5.950	04/01/2037	129,000	151,613	142,287
	91324PDF6	UNITEDHEALTH GROUP INC NORFOLK SOUTHERN CORP	3.750	10/15/2047	799,000	719,961	660,765
	655844BQ0	BRISTOL-MYERS SQUIBB CO	4.450	06/15/2045	226,000	218,885	202,776
	110122CR7 816300AH0	SELECTIVE INSURANCE GROUP INC	4.250 5.375	10/26/2049 03/01/2049	346,000 346,000	337,868 336,242	301,390 333,070
	61772BAC7	MORGAN STANLEY	3.217	04/22/2042	453,000	370,445	349,200
	15135UAR0	CENOVUS ENERGY INC	5.400	06/15/2047	379,000	370,858	359,019
	278865BJ8	ECOLAB INC	2.750	08/18/2055	572,000	393,987	386,746
	031162CR9	AMGEN INC	3.150	02/21/2040	453,000	378,935	353,458
	00206RLJ9	AT&T INC	3.550	09/15/2055	8,346,000	5,922,796	6,033,991
	845437BL5	SOUTHWESTERN ELECTRIC POWER CO	6.200	03/15/2040	572,000	621,495	609,163
	91913YBD1	VALERO ENERGY CORP	3.650	12/01/2051	140,000	109,177	102,022
	767201AT3	RIO TINTO FINANCE (USA) LTD	2.750	11/02/2051	226,000	170,367	155,154
	007903BG1	ADVANCED MICRO DEVICES INC	4.393	06/01/2052	150,000	145,222	142,790
	49456BAW1	KINDER MORGAN INC	5.450	08/01/2052	161,000	159,197	154,592
	126408HV8	CSX CORP	4.500	11/15/2052	259,000	252,994	241,409
	91324PEK4	UNITEDHEALTH GROUP INC	4.750	05/15/2052	259,000	269,504	250,036
	949746NL1	WELLS FARGO & CO	5.950	12/15/2036	346,000	357,755	354,740
	68389XBJ3	ORACLE CORP	4.000	07/15/2046	1,025,000	789,881	824,582
	74456QBA3	PUBLIC SERVICE ELECTRIC AND GAS CO	3.650	09/01/2042	1,695,000	1,457,617	1,415,986
	20030NCY5	COMCAST CORP	3.250	11/01/2039	1,132,000	969,149	920,678
	437076BZ4	HOME DEPOT INC	3.125	12/15/2049	313,000	256,702	233,914
	46625HHV5	JPMORGAN CHASE & CO	5.500	10/15/2040	420,000	444,112	438,320
	773903AM1	ROCKWELL AUTOMATION INC	2.800	08/15/2061	346,000	236,640	224,914
	88732JBD9	TIME WARNER CABLE LLC	4.500	09/15/2042	1,025,000	825,030	807,065 454,042
	37940XAC6 428236BR3	GLOBAL PAYMENTS INC HP INC	4.150 6.000	08/15/2049 09/15/2041	572,000 475,000	452,525 481,304	501,624
	482480AM2	KLA CORP	4.950	07/15/2052	255,000	267,658	258,460
	06849RAG7	BARRICK NORTH AMERICA FINANCE LLC	5.700	05/30/2041	453,000	479,167	478,875
	478160CF9	JOHNSON & JOHNSON	3.625	03/03/2037	572,000	558,007	527,172
	341081GE1	FLORIDA POWER & LIGHT CO	2.875	12/04/2051	78,000	60,893	54,274
	95709TAH3	EVERGY KANSAS CENTRAL INC	4.125	03/01/2042	495,000	454,494	426,710
	858119BP4	STEEL DYNAMICS INC	3.250	10/15/2050	593,000	418,326	411,738
	605417BZ6	MISSISSIPPI POWER CO	4.250	03/15/2042	313,000	281,695	267,468
	63946BAJ9	NBCUNIVERSAL MEDIA LLC	4.450	01/15/2043	205,000	197,309	187,622
	460146CH4	INTERNATIONAL PAPER CO	6.000	11/15/2041	389,000	408,534	412,239
	202712BL8	COMMONWEALTH BANK OF AUSTRALIA	3.743	09/12/2039	750,000	629,733	590,415
	960413BA9	WESTLAKE CORP	3.375	08/15/2061	346,000	236,905	223,640
	494550BN5	KINDER MORGAN ENERGY PARTNERS LP	5.000	08/15/2042	319,000	288,215	287,980
	478160CL6	JOHNSON & JOHNSON	3.400	01/15/2038	346,000	323,244	307,407
	961214EQ2	WESTPAC BANKING CORP	2.963	11/16/2040	210,000	159,683	146,005
	58933YBB0	MERCK & CO INC	2.450	06/24/2050	346,000	254,606	229,287
	595620AN5	MIDAMERICAN ENERGY CO	4.400	10/15/2044	11,906,000	10,792,146	10,679,087
	254687FB7	WALT DISNEY CO	4.750	11/15/2046	799,000	804,123	762,853
	59156RAP3	METLIFE INC	6.400	12/15/2036	799,000	813,334	824,025
	06051GHU6	BANK OF AMERICA CORP	4.078	04/23/2040	679,000	614,848	594,648
	743315BA0	PROGRESSIVE CORP	3.700	03/15/2052	346,000	300,878	281,208

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	00287YAV1	ABBVIE INC	4.300	05/14/2036	799,000	777,781	767,176
	482480AN0	KLA CORP	5.250	07/15/2062	151,000	162,837	158,260
	74762EAJ1 620076BE8	QUANTA SERVICES INC MOTOROLA SOLUTIONS INC	3.050 5.500	10/01/2041	226,000 346,000	162,573 330,527	165,925 344,623
	717081EU3	PFIZER INC	3.900	09/01/2044 03/15/2039	346,000	335,341	306,857
	186108CE4	CLEVELAND ELECTRIC ILLUMINATING CO	5.950	12/15/2036	679,000	737,075	694,522
	023135BF2	AMAZON.COM INC	3.875	08/22/2037	250,000	241,586	232,515
	031162CY4	AMGEN INC	2.770	09/01/2053	1,309,000	870,620	844,436
	25278XAQ2	DIAMONDBACK ENERGY INC	4.400	03/24/2051	636,000	559,058	528,300
	40049JBA4	GRUPO TELEVISA SAB	5.000	05/13/2045	800,000	769,036	683,512
	A8372TAC2	SUZANO AUSTRIA GMBH	7.000	03/16/2047	350,000	359,354	370,197
	37940XAR3	GLOBAL PAYMENTS INC	5.950	08/15/2052	324,000	320,364	331,206
	29366MAC2	ENTERGY ARKANSAS LLC	3.350	06/15/2052	286,000	234,901	207,650
	680223AL8	OLD REPUBLIC INTERNATIONAL CORP	3.850	06/11/2051	184,000	128,189	135,159
	882508BF0	TEXAS INSTRUMENTS INC	3.875	03/15/2039	407,000	391,925	376,638
	478160AT1	JOHNSON & JOHNSON	5.850	07/15/2038	207,000	240,584	237,342
	594918AU8	MICROSOFT CORP	3.750	05/01/2043	226,000	211,808	203,929
	276480AF7	EASTERN GAS TRANSMISSION AND STORAGE INC	4.800	11/01/2043	205,000	195,162	185,441
	907818GD4	UNION PACIFIC CORP	5.150	01/20/2063	166,000	163,796	167,778
	548661EN3 256677AM7	LOWE'S COMPANIES INC DOLLAR GENERAL CORP	5.800 5.500	09/15/2062	647,000 432,000	639,298 430,494	687,936
	67021CAJ6	NSTAR ELECTRIC CO	4.400	11/01/2052 03/01/2044	231,000	208,402	418,236 206,786
	20030NDW8	COMCAST CORP	2.987	11/01/2063	187,000	118,196	121,217
	571676AE5	MARS INC	3.950	04/01/2044	80,000	66,615	68,123
	641062AL8	NESTLE HOLDINGS INC	3.900	09/24/2038	300,000	255,593	275,889
	29278GBB3	ENEL FINANCE INTERNATIONAL NV	7.750	10/14/2052	413,000	395,306	510,658
	62854AAP9	MYLAN II BV	5.250	06/15/2046	107,000	75,668	89,402
	927804FL3	VIRGINIA ELECTRIC AND POWER CO	4.000	01/15/2043	1,178,000	917,279	1,004,740
	539830BX6	LOCKHEED MARTIN CORP	5.700	11/15/2054	380,000	380,036	429,480
	539830BY4	LOCKHEED MARTIN CORP	5.900	11/15/2063	175,000	174,171	205,354
	677050AJ5	OGLETHORPE POWER CORP	4.200	12/01/2042	210,000	153,935	168,594
	341081FF9	FLORIDA POWER & LIGHT CO	4.125	02/01/2042	1,296,000	1,149,879	1,170,353
	260543DH3	DOW CHEMICAL CO	6.900	05/15/2053	424,000	429,510	511,442
	571748BS0	MARSH & MCLENNAN COMPANIES INC	6.250	11/01/2052	251,000	254,487	289,049
	91324PET5	UNITEDHEALTH GROUP INC	6.050 5.875	02/15/2063	265,000	264,072	306,886
	91324PES7 036752AX1	UNITEDHEALTH GROUP INC ELEVANCE HEALTH INC	6.100	02/15/2053 10/15/2052	290,000 172,000	289,196 173,436	329,669 195,067
	26444HAN1	DUKE ENERGY FLORIDA LLC	5.950	11/15/2052	290,000	301,746	318,542
	747525BT9	QUALCOMM INC	6.000	05/20/2053	418,000	416,668	483,262
	68389XCK9	ORACLE CORP	6.900	11/09/2052	378,000	379,546	443,817
	404280AG4	HSBC HOLDINGS PLC	6.500	05/02/2036	380,000	412,966	404,164
	438516BB1	HONEYWELL INTERNATIONAL INC	5.375	03/01/2041	217,000	224,182	230,879
	644188BH6	NEW ENGLAND POWER CO	5.936	11/25/2052	150,000	150,000	157,088
	59156RCD8	METLIFE INC	5.250	01/15/2054	90,000	89,287	92,828
	30303M8J4	META PLATFORMS INC	4.450	08/15/2052	435,000	389,815	401,122
	927804FP4	VIRGINIA ELECTRIC AND POWER CO	4.650	08/15/2043	2,730,000	2,530,405	2,511,409
	207597EP6	CONNECTICUT LIGHT AND POWER CO	5.250	01/15/2053	93,000	97,032	95,275
	87612EBR6	TARGET CORP	4.800	01/15/2053	300,000	292,852	299,022
	68233JCH5	ONCOR ELECTRIC DELIVERY COMPANY LLC	4.600	06/01/2052	691,000	680,664	646,755
	65341*AA9DMBA	NEXTERA ENERGY PIPELINE HOLDINGS	6.550	08/01/2052	2,979,959	2,979,959	3,116,084
	65341@AA7DMBA	NEXTERA ENERGY TRANSMISSION HOLDINGS	6.090	12/21/2042	2,000,000	2,000,000	2,141,420
	28622HAC5 666807CJ9	ELEVANCE HEALTH INC	5.125 4.950	02/15/2053 03/15/2053	213,000 10,000	212,233 9,960	213,413
	92857WBZ2	NORTHROP GRUMMAN CORP VODAFONE GROUP PLC	5.750	02/10/2063	88,000	87,164	9,948 89,662
	65339KCQ1	NEXTERA ENERGY CAPITAL HOLDINGS INC	5.250	02/28/2053	208,000	207,870	205,146
	92857WBY5	VODAFONE GROUP PLC	5.625	02/10/2053	230,000	228,508	233,096
	458140CH1	INTEL CORP	5.625	02/10/2043	173,000	172,899	185,551
	458140CK4	INTEL CORP	5.900	02/10/2063	96,000	95,956	107,504
	017175AF7	ALLEGHANY CORP	3.250	08/15/2051	315,000	229,021	239,283
	031162DG2	AMGEN INC	4.400	02/22/2062	209,000	178,668	177,073
	00287YCB3	ABBVIE INC	4.250	11/21/2049	77,000	66,667	68,850
	53621@BH8DMBA	LION INDL PPTYS L P 5.49 02FEB35	5.490	02/02/2035	2,000,000	2,000,000	1,983,440
	68389XCQ6	ORACLE CORP	5.550	02/06/2053	77,000	72,998	77,333
	031162DT4	AMGEN INC	5.650	03/02/2053	500,000	514,797	528,400
	031162DS6	AMGEN INC	5.600	03/02/2043	500,000	496,851	518,230
	084659BF7	BERKSHIRE HATHAWAY ENERGY CO	4.600	05/01/2053	75,000	74,914	67,007
	532457CG1	ELI LILLY AND CO	4.875	02/27/2053	399,000	414,450	415,028
	532457CH9	ELI LILLY AND CO	4.950	02/27/2063	281,000	277,218	292,493
	75513ECS8	RTX CORP	5.375	02/27/2053	9,054,000	9,066,235	9,233,088
	04316JAE9 69351UBB8	ARTHUR J. GALLAGHER & CO. PPL ELECTRIC UTILITIES CORP	5.750 5.250	03/02/2053	166,000	165,082 270,533	169,234 285,674
	404280DW6	HSBC HOLDINGS PLC	6.332	05/15/2053 03/09/2044	276,000 570,000	570,000	616,062
	78409VBM5	S&P GLOBAL INC	3.900	03/01/2062	346,000	310,269	290,830
	. 5-05 4 51415	Sa. Seomenic	3.300	03,01,2002	340,000	310,203	230,030

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
(a)	665772CN7	NORTHERN STATES POWER CO	4.000	08/15/2045	247,000	204,205	205,015
	26442UAR5	DUKE ENERGY PROGRESS LLC	5.350	03/15/2053	200,000	198,830	203,344
	571748BT8	MARSH & MCLENNAN COMPANIES INC	5.450	03/15/2053	657,000	657,101	690,139
	30036FAB7	EVERGY KANSAS CENTRAL INC	5.700	03/15/2053	525,000	523,524	550,200
	76720AAP1	RIO TINTO FINANCE (USA) PLC	5.125	03/09/2053	525,000	517,107	548,069
	882508CC6	TEXAS INSTRUMENTS INC	5.000	03/14/2053	500,000	513,091	514,080
	073096B*9DMBA	BAYPORT POLYMERS LLC	5.150	02/15/2035	2,000,000	2,000,000	2,058,180
	45866FAX2	INTERCONTINENTAL EXCHANGE INC	4.950	06/15/2052	69,000	66,463	69,215
	454889AU0	INDIANA MICHIGAN POWER CO	3.250	05/01/2051	299,000	211,169	213,704
	P4603#AB8DMBA 84857LB*1DMBA	GAS NATURAL DELAWARE NORESTE S A DE C V & ENERGAS SPIRE INC.	6.420 5.800	03/01/2038 03/15/2033	3,000,000 1,000,000	3,000,000 1,000,000	3,258,420 1,045,760
	78409VBL7	S&P GLOBAL INC	3.700	03/01/2052	346,000	310,644	288,007
	26442EAK6	DUKE ENERGY OHIO INC	5.650	04/01/2053	135,000	134,846	141,963
	74170*CB3DMBA	PRIME PPTY FD LLC 5.88 15MAR43	5.880	03/15/2043	1,000,000	1,000,000	948,280
	454889AV8	INDIANA MICHIGAN POWER CO	5.625	04/01/2053	206,000	206,775	216,998
	67077MBB3	NUTRIEN LTD	5.800	03/27/2053	115,000	114,279	123,427
	26442UAP9	DUKE ENERGY PROGRESS LLC	4.000	04/01/2052	30,000	24,595	24,759
	91324PEX6	UNITEDHEALTH GROUP INC	5.200	04/15/2063	413,000	409,988	423,445
	91324PEW8	UNITEDHEALTH GROUP INC	5.050	04/15/2053	375,000	372,505	380,419
	548661ER4	LOWE'S COMPANIES INC	5.750	07/01/2053	249,000	249,240	264,759
	927804GL2	VIRGINIA ELECTRIC AND POWER CO	5.450 5.850	04/01/2053 04/01/2063	525,000	521,504	542,813
	548661ES2 74340XCF6DMBA	LOWE'S COMPANIES INC PROLOGIS LP	5.850	06/15/2053	75,000 360,000	74,885 356,319	78,889 375,476
	26442CAR5	DUKE ENERGY CAROLINAS LLC	3.875	03/15/2046	7,043,000	5,933,162	5,724,409
	693304BA4	PECO ENERGY CO	3.050	03/15/2051	267,000	194,662	189,733
	678858BY6DMBA	OKLAHOMA GAS AND ELECTRIC CO	5.600	04/01/2053	525,000	522,456	553,460
	655844BY3	NORFOLK SOUTHERN CORP	4.150	02/28/2048	564,000	485,472	485,271
	Q7160#AR0DMBA	ORICA FINANCE LIMITED	5.820	10/16/2032	1,000,000	1,000,000	1,052,040
	74456QBQ8	PUBLIC SERVICE ELECTRIC AND GAS CO	3.800	03/01/2046	80,000	67,641	66,335
	207597EG6	CONNECTICUT LIGHT AND POWER CO	4.300	04/15/2044	102,000	91,099	90,110
	C3000@AB5DMBA	CRISTAL-782 PORT FINANCEMENT INC.	6.830	04/04/2038	1,000,000	1,000,000	1,126,400
	14855WAA4DMBA	CLAKE_23-1-A 6.5 31JUL2036	6.500	07/31/2036	929,894	907,119	962,421
	34501*AF0DMBA	FOOTBALL CLUB TERMINAL NTS 2023-XV TRUST	5.720	10/05/2043	2,000,000	2,000,000	2,037,080
	57708#AB7DMBA L9082*AX7DMBA	MATTERHORN EXPRESS PIPELINE, LLC TRAFIGURA FUNDING S.A.	7.600 7.340	06/30/2034 03/02/2033	1,000,000 3,000,000	1,000,000 3,000,000	1,180,360 2,915,160
	26442EAE0	DUKE ENERGY OHIO INC	3.700	06/15/2046	31,000	24,499	24,463
	907818FE3	UNION PACIFIC CORP	3.950	08/15/2059	188,000	153,508	154,220
	13648TAG2	CANADIAN PACIFIC RAILWAY CO	3.500	05/01/2050	1,025,000	832,039	790,224
	05631#AA0DMBA	BSCH ISSUER (II) LP	6.950	04/30/2048	1,314,286	1,314,286	1,451,891
	05631@AA2DMBA	BSCH ISSUER (I) L P	6.950	04/30/2048	685,714	685,714	757,509
	404119CR8	HCA INC	5.900	06/01/2053	150,000	145,127	154,252
	55903VBE2	WARNERMEDIA HOLDINGS INC	5.141	03/15/2052	142,000	120,058	122,526
	202795HK9	COMMONWEALTH EDISON CO	5.900	03/15/2036	56,000	59,770	60,683
	55903VBF9	WARNERMEDIA HOLDINGS INC	5.391 5.750	03/15/2062	557,000	464,909	479,856
	30303M8R6 55903VBD4	META PLATFORMS INC WARNERMEDIA HOLDINGS INC	5.050	05/15/2063 03/15/2042	484,000 242,000	483,785 212,060	531,853 214,134
	12189LAZ4	BURLINGTON NORTHERN SANTA FE LLC	3.900	08/01/2046	133,000	107,395	113,377
	30303M8Q8	META PLATFORMS INC	5.600	05/15/2053	219,000	220,344	238,511
	20030NEF4	COMCAST CORP	5.350	05/15/2053	207,000	206,877	215,079
	20030NEG2	COMCAST CORP	5.500	05/15/2064	506,000	506,735	534,837
	666807BT8	NORTHROP GRUMMAN CORP	5.150	05/01/2040	142,000	143,445	144,261
	907818EB0	UNION PACIFIC CORP	3.375	02/01/2035	384,000	336,935	340,420
	037833EW6	APPLE INC	4.850	05/10/2053	600,000	597,023	613,944
	87264ADB8	T-MOBILE USA INC	5.750	01/15/2054	375,000	373,459	398,501
	58933YBM6	MERCK & CO INC	5.000	05/17/2053	360,000	358,728	371,642
	58933YBN4	MERCK & CO INC	5.150	05/17/2063	238,000	237,292	249,294
	20826FBE5 58933YBL8	CONOCOPHILLIPS CO MERCK & CO INC	5.300 4.900	05/15/2053 05/17/2044	337,000 375,000	336,101 372,800	347,582 380,422
	29736RAU4	ESTEE LAUDER COMPANIES INC	5.150	05/15/2053	300,000	298,382	306,600
	26442CAM6	DUKE ENERGY CAROLINAS LLC	4.250	12/15/2041	195,000	173,423	172,643
	882926AA6	TEXAS INSTRUMENTS INC	5.050	05/18/2063	413,000	409,577	425,221
	69047QAD4	OVINTIV INC	7.100	07/15/2053	111,000	110,907	122,440
	716973AG7	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.300	05/19/2053	1,270,000	1,274,476	1,301,648
	637432PB5	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	7.125	09/15/2053	296,000	296,000	305,078
	716973AF9	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.110	05/19/2043	350,000	343,125	349,842
	808513CE3	CHARLES SCHWAB CORP	5.853	05/19/2034	395,000	395,473	408,304
	907818FL7	UNION PACIFIC CORP	3.750	02/05/2070	60,000	43,294	46,528
	174610BE4 174610AS4	CITIZENS FINANCIAL GROUP INC CITIZENS FINANCIAL GROUP INC	5.641 2.500	05/21/2037 02/06/2030	226,000 122,000	197,169 96,681	208,422 102,351
	174610AS4 12189LAW1	BURLINGTON NORTHERN SANTA FE LLC	4.150	04/01/2045	131,000	112,567	116,742
	50155QAM2	KYNDRYL HOLDINGS INC	4.100	10/15/2041	100,000	63,517	75,383
	126650EA4	CVS HEALTH CORP	6.000	06/01/2063	188,000	186,259	200,175
	446150AX2	HUNTINGTON BANCSHARES INC	2.487	08/15/2036	88,000	62,758	66,645

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	126650DZ0	CVS HEALTH CORP	5.875	06/01/2053	150,000	149,230	158,349
	12189LBK6	BURLINGTON NORTHERN SANTA FE LLC	5.200	04/15/2054	375,000	374,773	391,920
	14040HDA0	CAPITAL ONE FINANCIAL CORP	6.377	06/08/2034	259,000	259,000	266,972
	89788MAP7	TRUIST FINANCIAL CORP REYES HOLDINGS, L.L.C.	5.867	06/08/2034 05/17/2033	709,000	689,013 1,000,000	724,711
	76169#AU7DMBA BIN1Y5UZ4DMBA	CANTON MARKETPLACE 6.29 01MAY2 - CML 5/1/2028	5.950 6.290	06/01/2028	1,000,000 2,000,000	2,000,000	1,017,560 2,037,800
	65342*AC4DMBA	NEXUS GAS TRANSMISSION, LLC	5.890	05/01/2028	2,000,000	2,000,000	2,090,300
	35063@AA6DMBA	FOUNDRY JV HOLDCO LLC	5.720	01/25/2038	2,000,000	2,000,000	2,149,640
	74340*BL7DMBA	PROLOGIS TARGETED U.S. LOGISTICS FUND L.P., SERIES	5.500	06/15/2038	2,000,000	2,000,000	2,059,640
	18055#CD2DMBA	CLARION LION PROPERTIES FUND HOLDINGS, L.P.	5.750	06/01/2033	1,000,000	1,000,000	1,058,440
	29660NAC3DMBA	ESPAI BARCA FONDO DE TITULIZACION	7.060	06/30/2032	1,000,000	1,000,000	1,000,000
	61747YFB6	MORGAN STANLEY	5.948	01/19/2038	37,000	36,503	37,489
	17327CAR4	CITIGROUP INC	6.174	05/25/2034	348,000	348,681	360,747
	744448CM1	PUBLIC SERVICE COMPANY OF COLORADO	3.550	06/15/2046	124,000	87,874	89,812
	693304AS6	PECO ENERGY CO	4.150	10/01/2044	240,000	198,903	208,087
	75458*AD1DMBA	RAYBURN CTRY ELEC COOP 6.4 30DEC52	6.400	12/30/2052	1,000,000	1,000,000	1,015,770
	L3551#AR1DMBA	FERRERO INTL S A 5.2 20JUN35	5.200	06/20/2035	1,000,000	1,000,000	1,023,750
	30244DMBA	OJALA STNL PORTF 6.43 01JUL26 - CML 7/1/2026	0.000	07/01/2026	4,000,000	4,000,000	4,014,720
	05523RAC1	BAE SYSTEMS PLC	5.800	10/11/2041	83,000	85,645	85,985
	05523UAL4	BAE SYSTEMS HOLDINGS INC	4.750	10/07/2044	155,000	141,710	143,259
	49326EEN9	KEYCORP	4.789	06/01/2033	185,000	157,978	170,168
	845743BQ5	SOUTHWESTERN PUBLIC SERVICE CO	3.400	08/15/2046	160,000	114,366	115,634
	74456QCP9	PUBLIC SERVICE ELECTRIC AND GAS CO	5.450	08/01/2053	198,000	197,510	214,458
	883556CY6	THERMO FISHER SCIENTIFIC INC	5.404	08/10/2043	300,000	300,000	318,207
	29365TAN4	ENTERGY TEXAS INC	5.800	09/01/2053	86,000	85,709	92,554
	927804GN8	VIRGINIA ELECTRIC AND POWER CO	5.700	08/15/2053	165,000	164,414	175,534
	20826FBG0	CONOCOPHILLIPS CO	5.550	03/15/2054	230,000	229,426	245,116
	30250DMBA	DURABLE IND PORT CML 5.77 01AU - CML 8/1/2028	5.770	08/01/2028	4,000,000	4,000,000	3,967,800
	30252DMBA	AVALON BRESSI 7.04 01AUG26 CML - CML 8/1/2026	7.040	08/01/2026	4,000,000	4,000,000	3,988,400
	58013MFW9	MCDONALD'S CORP	5.450	08/14/2053	190,000	189,473	203,080
	404119CS6	HCA INC	4.375	03/15/2042	346,000	296,208	293,218
	404119CL1	HCA INC	4.625	03/15/2052	492,000	408,994	420,025
	95000U3F8	WELLS FARGO & CO	5.557	07/25/2034	21,000	20,384	21,425
	92899BLJ3DMBA	V-NBC LLC 5.29 01JUL30	5.290	07/01/2030	1,900,000	1,900,000	1,863,330
	055451BF4	BHP BILLITON FINANCE (USA) LTD	5.500	09/08/2053	130,000	127,668	142,176 320,694
	571748BV3	MARSH & MCLENNAN COMPANIES INC	5.700	09/15/2053	295,000	294,850	,
	595620AY1 45138LBJ1	MIDAMERICAN ENERGY CO IDAHO POWER CO	5.850 5.800	09/15/2054 04/01/2054	1,391,000 346,000	1,389,409 342,824	1,544,594 371,019
	641423CG1	NEVADA POWER CO	6.000	03/15/2054	99,000	98,836	109,044
	87264ADD4	T-MOBILE USA INC	6.000	06/15/2054	228,000	227,589	251,067
	88499AHR4DMBA	3000 BRITTMOORE ASSOCIA 3.5 01SEP27	3.500	09/01/2027	2,000,000	1,851,931	2,000,000
	46124HAH9	INTUIT INC	5.500	09/15/2053	375,000	372,110	410,096
	010392FP8	ALABAMA POWER CO	4.300	01/02/2046	200,000	162,038	174,374
	30256DMBA	LINDEN INDUST PORT 6.23 010CT3 - CML 9/1/2030	6.230	09/01/2030	2,000,000	2,000,000	2,072,080
	25278XAT6	DIAMONDBACK ENERGY INC	4.250	03/15/2052	485,000	344,000	392,966
	210385AE0	CONSTELLATION ENERGY GENERATION LLC	6.500	10/01/2053	200,000	199,921	226,416
	06051GLU1	BANK OF AMERICA CORP	5.872	09/15/2034	51,000	50,021	53,520
	24703DBF7	DELL INTERNATIONAL LLC	3.375	12/15/2041	226,000	170,352	170,980
	832696AY4	J M SMUCKER CO	6.500	11/15/2043	485,000	493,960	541,449
	95000U3H4	WELLS FARGO & CO	6.491	10/23/2034	166,000	166,000	180,946
	46647PDY9	JPMORGAN CHASE & CO	6.254	10/23/2034	99,000	99,000	107,520
	Q3092*AG0DMBA	DALRYMPLE BAY FINANCE PTY LTD	7.160	07/06/2035	2,000,000	2,000,000	2,359,120
	110122EB0	BRISTOL-MYERS SQUIBB CO	6.250	11/15/2053	376,000	382,241	432,080
	136375DJ8	CANADIAN NATIONAL RAILWAY CO	6.125	11/01/2053	2,963,000	2,954,543	3,553,526
	110122EC8	BRISTOL-MYERS SQUIBB CO	6.400	11/15/2063	149,000	148,978	173,370
	26444HAR2	DUKE ENERGY FLORIDA LLC	6.200	11/15/2053	220,000	218,666	252,032
	75513ECX7	RTX CORP	6.400	03/15/2054	328,000	326,758	381,175
	907818FD5	UNION PACIFIC CORP	3.550	08/15/2039	322,000	246,717	276,926
	49177JAR3	KENVUE INC	5.200	03/22/2063	270,000	269,601	283,589
	49177JAP7	KENVUE INC	5.050	03/22/2053	525,000	522,689	545,443
	49177JAM4	KENVUE INC	5.100	03/22/2043	375,000	375,145	390,292
	037833EL0	APPLE INC	2.850	08/05/2061	82,000	48,654	56,309
	14448CBA1	CARRIER GLOBAL CORP	6.200	03/15/2054	4,740,000	4,732,025	5,506,174
	655844CU0	NORFOLK SOUTHERN CORP	5.950	03/15/2064	2,277,000	2,284,154	2,552,153
	209111GG2	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	5.900	11/15/2053	197,000	195,199	217,494
	017175AD2	ALLEGHANY CORP	4.900	09/15/2044	162,000	150,081	157,323
	20030NBT7	COMCAST CORP	3.200	07/15/2036	66,000	53,453	55,642
	62954HAU2	NXP BV	3.250	05/11/2041	181,000	135,403	138,396
	43655*AD0DMBA	HOLT TEXAS LTD 6.95 15NOV35	6.950	11/15/2035	2,000,000	2,000,000	2,326,680
	30254DMBA	HOUSE 94 6.63 01SEP2026 CML - CML 12/1/2026	6.870	12/01/2026	4,000,000	4,000,000	4,070,720
	65163LAE9 18685@AV4LGA	NEWMONT CORPORATION CLIFFWATER CORPORATE LENDING FUND	4.200 7.400	05/13/2050 01/20/2034	799,000 2,000,000	659,735 2,000,000	659,545 2,088,980
	668074J*9DMBA	NORTHWESTERN CORPORATION	5.570	03/30/2033	3,000,000	3,000,000	3,118,830
	OUOU/4J JUIVIDA	NONTHIVESTERIN CORFORATION	5.5/0	03/30/2033	3,000,000	3,000,000	3,110,030

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		(c) Description of Investment, Including:				
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
743820AB8	PROVIDENCE ST JOSEPH HEALTH	2.700	10/01/2051	2,500,000	1,601,606	1,521,27
907818FZ6	UNION PACIFIC CORP	3.500	02/14/2053	5,000,000	4,104,972	3,978,10
126408HN6	CSX CORP	4.750	11/15/2048	10,000,000	9,768,884	9,549,40
12189LBJ9	BURLINGTON NORTHERN SANTA FE LLC	4.450	01/15/2053	17,250,000	16,270,273	16,326,4
172967PA3	CITIGROUP INC	6.270	11/17/2033	13,000,000	13,808,032	13,934,5
665772CQ0	NORTHERN STATES POWER CO	3.600	09/15/2047	9,440,000	7,670,277	7,445,89
655844CP1	NORFOLK SOUTHERN CORP	4.550	06/01/2053	12,135,000	11,358,923	11,126,2
27409LAE3	EAST OHIO GAS CO	3.000	06/15/2050	5,000,000	3,491,861	3,253,60
737679DE7	POTOMAC ELECTRIC POWER CO	4.150	03/15/2043	11,785,000	10,508,461	10,526,48
88732JAN8	TIME WARNER CABLE LLC	7.300	07/01/2038	8,479,000	8,882,817	8,763,3
68233JBD5	ONCOR ELECTRIC DELIVERY COMPANY LLC	3.800	09/30/2047	3,950,000	3,427,283	3,194,3
26442UAC8	DUKE ENERGY PROGRESS LLC	3.700	10/15/2046	3,777,000	3,036,973	2,967,1
30231GAW2	EXXON MOBIL CORP	4.114	03/01/2046	5,807,000	5,143,076	5,195,1
455434BV1	INDIANAPOLIS POWER & LIGHT CO	5.650	12/01/2032	2,925,000	3,026,158	3,032,5
61747YEL5	MORGAN STANLEY	2.943	01/21/2033	2,300,000	1,931,083	1,961,1
240019BV0	DAYTON POWER AND LIGHT CO	3.950	06/15/2049	8,085,000	6,576,259	6,217,8
913017BT5	RTX CORP	4.500	06/01/2042	8,000,000	7,415,834	7,288,0
341081FH5	FLORIDA POWER & LIGHT CO	3.800	12/15/2042	3,000,000	2,564,361	2,589,0
341081FQ5	FLORIDA POWER & LIGHT CO	3.950	03/01/2048	3,600,000	3,223,043	3,068,5
48305QAD5	KAISER FOUNDATION HOSPITALS	4.150	05/01/2047	4,200,000	3,853,022	3,724,43
907818GF9	UNION PACIFIC CORP	4.950	05/15/2053	4,600,000	4,594,331	4,715,69
655844CN6	NORFOLK SOUTHERN CORP	3.700	03/15/2053	2,375,000	1,753,263	1,890,92
23338VAT3	DTE ELECTRIC CO	5.400	04/01/2053	4,265,000	4,257,508	4,494,96
455434BT6	INDIANAPOLIS POWER & LIGHT CO	4.050	05/01/2046	3,600,000	2,854,183	2,971,29
26443TAD8	DUKE ENERGY INDIANA LLC	5.400	04/01/2053	2,255,000	2,253,029	2,304,94
26882PBE1	ERAC USA FINANCE LLC	7.000	10/15/2037	8,785,000	10,280,204	10,290,74
610202BP7	MONONGAHELA POWER CO	5.400	12/15/2043	7,390,000	7,405,283	7,245,96
665772CX5	NORTHERN STATES POWER CO	5.100	05/15/2053	1,877,000	1,863,152	1,899,22
695114DA3	PACIFICORP	5.500	05/15/2054	2,165,000	2,164,046	2,130,59
668131AA3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	6.063	03/30/2040	1,580,000	1,649,291	1,686,1
595620AU9	MIDAMERICAN ENERGY CO	4.250	07/15/2049	5,465,000	4,698,907	4,775,04
61775JAM5	MSRM 232 A8	6.000	06/25/2053	4,573,305	4,648,613	4,631,66
29364WBC1	ENTERGY LOUISIANA LLC	4.200	04/01/2050	3,947,000	3,303,917	3,346,93
502431AR0	L3HARRIS TECHNOLOGIES INC	5.600	07/31/2053	3,240,000	3,229,786	3,462,62
655844CS5	NORFOLK SOUTHERN CORP	5.350	08/01/2054	2,765,000	2,748,934	2,890,08
845743BT9	SOUTHWESTERN PUBLIC SERVICE CO	3.750	06/15/2049	835,000	607,149	639,77
638671AL1	NATIONWIDE MUTUAL INSURANCE CO	4.950	04/22/2044	465,000	366,566	401,73
906548CJ9	UNION ELECTRIC CO	3.900	09/15/2042	1,400,000	1,019,105	1,173,10
097023BS3	BOEING CO	3.375	06/15/2046	3,140,000	1,919,271	2,318,32
097023CQ6	BOEING CO	3.750	02/01/2050	4,500,000	3,060,085	3,506,85
06418JAC5	BANK OF NOVA SCOTIA	5.650	02/01/2034	5,355,000	5,349,806	5,562,77
			-	1,284,929,451	1,217,597,740	1,189,429,25
PREFERRED STOCK:						
277461703	EASTMAN KODAK COMPANY	4.000		17,850	1,785,000	1,465,48
US74965L2007	RLJ LODGING TRUST	7.800		8,309	232,552	208,14
64944P307	NEW YORK COMMUNITY CAPITAL TRUST V	6.000	11/01/2051	3,792	185,062	157,40
294600200	EQUITRANS MIDSTREAM CORP	9.750		10,090	221,980	224,50
BRCABRACNPROBRL	CASA ANGLO BRAS S/A	0.000		4,036,560	160,861	36,16
00170F209				1,100	61,386	53,62
	AMG CAPITAL TRUST II	5.150	10/15/2037	1,100		
902973155	AMG CAPITAL TRUST II US BANCORP	5.150 6.255	10/15/2037	16,269	335,042	
			10/15/2037 		335,042 269,285	335,30
902973155	US BANCORP	6.255		16,269 12,857	269,285	335,30 266,91
902973155 59156R850 42550U208	US BANCORP METLIFE INC HENKEL AND PRF	6.255 4.750 0.000		16,269 12,857 27,084	269,285 468,169	335,30 266,91 544,96
902973155 59156R850	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC	6.255 4.750 0.000 5.625	 	16,269 12,857 27,084 8,339	269,285 468,169 201,202	335,30 266,91 544,96 204,77
902973155 59156R850 42550U208 59156R876	US BANCORP METLIFE INC HENKEL AND PRF	6.255 4.750 0.000	 	16,269 12,857 27,084	269,285 468,169	335,30 266,91 544,90 204,77 245,90
902973155 59156R850 42550U208 59156R876 808513600	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP	6.255 4.750 0.000 5.625 5.950	 	16,269 12,857 27,084 8,339 9,724	269,285 468,169 201,202 235,098	335,3(266,9: 544,9(204,7: 245,9(339,14
902973155 591568850 42550U208 591568876 808513600 INE109C08020PRFD	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD	6.255 4.750 0.000 5.625 5.950	 	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795	269,285 468,169 201,202 235,098 208,287 4,363,924	335,31 266,9 544,9 204,7: 245,9 339,1: 4,082,2
902973155 591568850 42550U208 591568876 808513600 INE109C08020PRFD	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD	6.255 4.750 0.000 5.625 5.950	 	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795	269,285 468,169 201,202 235,098 208,287 4,363,924	335,3i 266,9: 544,9i 204,7: 245,9i 339,1: 4,082,2:
902973155 59156R850 42550U208 59156R876 808513600 INE109C08020PRFD	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD	6.255 4.750 0.000 5.625 5.950	 	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615	335,3i 266,9 544,9i 204,7: 245,9i 339,1- 4,082,2' 506,1- 1,580,4'
902973155 59156R850 42550U208 59156R876 808513600 INE109C08020PRFD	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182	335,3i 266,9 544,9i 204,7: 245,9i 339,1: 4,082,2: 506,1: 1,580,4: 413,2:
902973155 59156R850 42550U208 59156R876 808513600 INE109C08020PRFD COMMON STOCK: 28176E108 81762P102 339750101 016255101	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097	335,3 266,9 544,9 204,7 245,9 339,1 4,082,2 506,1 1,580,4 413,2 266,8
902973155 591568850 42550U208 591568876 808513600 INE109C08020PRFD COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381	335,3 266,9 544,9 204,7 245,9 339,1 4,082,2 506,1 1,580,4 413,2 266,8 247,5
902973155 591568850 42550U208 591568876 808513600 INE109C08020PRFD COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100 57667L107	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399	335,3 266,9 544,9 204,7 245,9 339,1 4,082,2 506,1 1,580,4 413,2 266,8 247,5 304,7
902973155 59156R850 42550U208 59156R876 808513600 INE109C08020PRFD COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100 57667L107 92826C839	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD VISA CL A ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024 _	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348 11,470	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399 2,490,546	335,3 266,9 544,9 204,7 245,9 339,1 4,082,2 506,1 1,580,4 413,2 266,8 247,5 304,7
902973155 59156R850 42550U208 59156R876 808513600 INE109C08020PRFD COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100 57667L107 92826C839 90353T100	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD VISA CL A ORD UBER TECHNOLOGIES ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348 11,470 11,561	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399 2,490,546 551,807	335,3i 266,9 544,9i 204,7: 245,9i 339,1: 4,082,2: 506,1: 1,580,4: 413,2: 266,8: 247,5: 304,7i 2,986,2: 711,8:
902973155 59156R850 42550U208 59156R876 808513600 INE109C08020PRFD COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100 57667L107 92826C839 903537100 009066101	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD VISA CL A ORD UBER TECHNOLOGIES ORD AIRBNB CL A ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348 11,470 11,561 2,316	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399 2,490,546 551,807 351,859	335,30 266,9: 544,96 204,7: 245,90 339,1: 4,082,2: 506,1: 1,580,4: 413,2: 266,8: 247,5: 304,70: 2,986,2: 711,8:
902973155 59156R850 42550U208 59156R876 808513600 INE109C08020PRFD COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100 57667L107 92826C839 90353T100	US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD VISA CL A ORD UBER TECHNOLOGIES ORD	6.255 4.750 0.000 5.625 5.950	03/27/2024	16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348 11,470 11,561	269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399 2,490,546 551,807	335,30 266,91 544,96 204,72 245,96 339,14 4,082,27 506,14 1,580,41 413,21 266,87 247,53 304,70 2,986,21 711,81 315,30 487,42 5,381,25

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			(c) Descri	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	22160N109	COSTAR GROUP ORD			5,475	478,518	478,460
	852234103	BLOCK CL A ORD			12,226	1,357,266	945,681
	833445109 88025U109	SNOWFLAKE CL A ORD 10X GENOMICS CL A ORD			5,216 6,099	1,028,180 402,173	1,037,984
	18915M107	CLOUDFLARE CL A ORD			5,203	432,782	341,300 433,202
	252131107	DEXCOM ORD			12,190	1,334,189	1,512,657
	82509L107	SHOPIFY CL A SUB VTG ORD			9,721	331,299	757,266
	67066G104	NVIDIA ORD			2,755	644,191	1,364,331
	23804L103	DATADOG CL A ORD			7,033	666,614	853,666
	64110L106	NETFLIX ORD			3,333	709,610	1,622,771
	512807108	LAM RESEARCH ORD			1,473	690,867	1,153,742
	049468101	ATLASSIAN CL A ORD			3,776	1,029,218	898,159
	29362U104	ENTEGRIS ORD			5,260	435,337	630,253
	594918104	MICROSOFT ORD			16,834	3,608,495	6,330,257
	90400D108	ULTRAGENYX PHARMACEUTICAL ORD			6,879	275,144	328,954
	30303M102	META PLATFORMS CL A ORD			15,357	3,439,055	5,435,764
	G6683N103	NU HOLDINGS CL A ORD			64,780	499,839	539,617
	679295105	OKTA CL A ORD			5,442	452,241	492,664
	BKC47L109	COHEN & STEERS QLTY INC REALTY FRAC SH			40,400	420.000	5
	962879102 80013R206	WHEATON PRECIOUS METALS ORD SANDSTORM GOLD ORD			23,790	430,996 312,865	1,173,799 302,102
	389637109	GRAYSCALE BITCOIN UNT			60,060 125,170	179,197	4,333,385
	12503M108	CBOE GLOBAL MARKETS ORD			1,800	173,344	321,408
	590672101	MESABI ORD			46,000	1,555,588	941,620
	808625107	SCIENCE APPLICATIONS INTERNATIAL ORD			10,080	843,061	1,253,146
	16411R208	CHENIERE ENERGY ORD			6,520	400,308	1,113,029
	12572Q105	CME GROUP CL A ORD			3,449	635,734	726,359
	45866F104	INTERCONTINENTAL EXCHANGE ORD			9,018	968,786	1,158,182
	05329W102	AUTONATION ORD			4,766	267,411	715,758
	159864107	CHRLS RIVER LABS ORD			920	166,075	217,488
	CA3518581051USD	FRANCO NEVADA ORD			5,300	673,725	587,293
	88262P102	TEXAS PACIFIC LAND ORD			2,765	862,429	4,347,824
	17878Y207	CIVEO ORD			48,661	948,875	1,111,900
	879080109	TEJON RANCH ORD			14,450	265,898	248,540
	05759B107	BAKKT HOLDINGS CL A ORD			77,000	698,334	171,710
	790148100 CA5054401073USD	ST JOE ORD LABRADOR IRON ORE ROYALTY ORD			7,200 11,700	343,530 444,591	433,296 281,239
	714236106	PERMIAN BASIN ROYALTY UNT			63,100	1,086,933	880,876
	039483102	ARCHER DANIELS MIDLAND ORD			5,711	427,469	412,448
	502160104	LSB INDUSTRIES ORD			17,600	277,012	163,856
	11271J107	BROOKFIELD CL A ORD			11,300	111,473	453,356
	67077M108	NUTRIEN ORD			2,700	216,746	152,091
	38963W104	GRAYSCALE LITECOIN ETP			13,300	54,162	209,475
	38963P109	GRAYSCALE BITCOIN CASH ETP			60,700	54,017	255,851
	78468R549	SPDR S&P OIL&GAS E&S			2,700	196,668	228,177
	GG00BMGYLN96USD	BURFORD CAPITAL ORD			7,400	104,115	115,440
	CH1300646267	BUNGE ORD			3,478	344,648	351,104
	29255U104	ENCOMPASS SERVICES CORPORATION			56,800	-	-
	86859F107	SUPREMA SPECIALTIES INC.			35,200	161,482	-
	239220304	DAW TECHNOLOGIES INC.			8,000	168,835	-
	DEF370866	FORD MOTOR CO FRACTIONAL SHARES			83,100	28	150.636
	537008104	LITTELFUSE ORD			563	90,145	150,636
	31847R102 37637Q105	FIRST AMERICAN FINANCIAL ORD GLACIER BANCORP ORD			2,088 2,952	103,803 96,392	134,551 121,977
	928298108	VISHAY INTERTECH ORD			11,801	138,339	282,870
	902788108	UMB FINANCIAL ORD			1,383	108,802	115,550
	754730109	RAYMOND JAMES ORD			1,537	80,467	171,376
	74965L101	RLJ LODGING REIT ORD			2,944	61,987	34,504
	27579R104	EAST WEST BANCORP ORD			2,188	61,238	157,427
	422806109	HEICO ORD			323	8,870	57,775
	G4388N106	HELEN OF TROY ORD			952	95,123	115,011
	922417100	VEECO INSTRUMENTS ORD			1,822	56,746	56,537
	74736K101	QORVO ORD			1,228	54,064	138,285
	443320106	HUB GROUP CL A ORD			2,507	152,732	230,494
	114340102	AZENTA ORD			3,705	204,145	241,344
	816850101	SEMTECH ORD			2,426	162,698	53,154
	87157D109	SYNAPTICS ORD			2,239	88,314	255,425
	758750103	REGAL REXNORD ORD			586	52,799	86,740
	090572207	BIO RAD LABORATORIES CL A ORD			218	90,783	70,390
	55024U109 48666K109	LUMENTUM HOLDINGS ORD KB HOME ORD			1,129 3,768	88,000 59,931	59,182 235,349
	59001A102	MERITAGE HOMES ORD			1,645	53,400	286,559
	01988P108	VERADIGM ORD			5,951	40,810	62,426
					3,331	40,010	32,720

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		(c) Description of Investment, Including:				(1) 0
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
683344105	ONTO INNOVATION ORD			2,173	125,517	332,252
533900106	LINCOLN ELECTRIC HOLDINGS ORD			1,090	91,763	237,031
16115Q308 880779103	CHART INDUSTRIES ORD			1,169	137,422	159,370
185899101	TEREX CORP CLEVELAND CLIFFS ORD			3,802 13,825	92,820 77,481	218,463 282,307
985817105	YELP ORD			4,248	136,086	201,100
073685109	BEACON ROOFING SUPPLY ORD			2,244	76,683	195,273
131193104	TOPGOLF CALLAWAY BRANDS ORD			5,844	123,008	83,803
156431108	CENTURY ALUMINUM ORD			5,736	69,740	69,635
860630102	STIFEL FINANCIAL ORD			4,232	243,477	292,643
04316A108	ARTISAN PARTNERS ASSET MGMT CL A ORD			2,514	93,744	111,069
013872106 92343X100	ALCOA ORD VERINT SYSTEMS ORD			5,605 1,896	135,301 39,672	190,570 51,249
974637100	WINNEBAGO INDS ORD			3,086	227,823	224,908
405024100	HAEMONETICS ORD			1,599	94,062	136,730
423452101	HELMERICH AND PAYNE ORD			3,780	149,683	136,912
75281A109	RANGE RESOURCES ORD			4,510	100,509	137,284
79546E104	SALLY BEAUTY HOLDINGS ORD			7,474	134,999	99,255
24665A103	DELEK US HOLDINGS ORD			4,313	99,374	111,275
69047Q102	OVINTIV ORD			4,426	198,829	194,390
01741R102	ATI ORD			2,584	62,329	117,494
G54050102 743606105	LAZARD ORD PROSPERITY BANCSHARES ORD			5,076 1,146	177,536 80,231	176,645 77,619
97650W108	WINTRUST FINANCIAL ORD			1,341	119,946	124,378
947890109	WEBSTER FINANCIAL ORD			1,980	96,978	100,505
29404K106	ENVESTNET ORD			1,137	72,802	56,304
29109X106	ASPEN TECHNOLOGY ORD			345	63,480	75,952
09058V103	BIOCRYST PHARMACEUTICALS ORD			7,368	65,585	44,134
268158201	DYNAVAX TECHNOLOGIES ORD			4,058	44,372	56,731
12740C103	CADENCE BANK ORD			3,810	92,632	112,738
G4474Y214	JANUS HENDERSON GROUP ORD			4,799	123,299	144,690
09627Y109 92337F107	BLUEPRINT MEDICINES ORD			955 2,096	49,843	88,089 57,661
78667J108	VERACYTE ORD SAGE THERAPEUTICS ORD			1,239	48,300 42,647	57,661 26,849
489170100	KENNAMETAL ORD			5,743	148,715	148,112
00847X104	AGIOS PHARMACEUTICALS ORD			2,197	52,695	48,927
382550101	GOODYEAR TIRE AND RUBBER ORD			20,790	452,554	297,713
G0084W101	ADIENT ORD			2,207	85,744	80,247
235825205	DANA INCORPORATED ORD			4,651	77,873	67,951
393657101	GREENBRIER ORD			2,262	83,512	99,935
48123V102	ZIFF DAVIS ORD			1,079	79,562	72,498
554382101 42704L104	MACERICH REIT ORD HERC HOLDINGS ORD			7,613 1,144	89,425 143,017	117,469 170,330
29977A105	EVERCORE CL A ORD			539	56,776	92,196
320817109	FIRST MERCHANTS ORD			3,064	121,971	113,613
898402102	TRUSTMARK ORD			3,119	101,734	86,958
90984P303	UNITED COMMUNITY BANKS ORD			3,987	135,580	116,660
87724P106	TAYLOR MORRISON HOME ORD			2,297	67,159	122,545
82981J109	SITE CENTERS ORD			6,127	82,667	83,511
91704F104	URBAN EDGE PROPERTIES ORD			4,897	73,769	89,615
02553E106	AMERICAN EAGLE OUTFITTERS ORD			4,214	66,551	89,168
379378201	GLOBAL NET LEASE ORD			6,090	82,922	60,596
45378A106 529043101	INDEPENDENCE REALTY ORD LXP INDUSTRIAL ORD			4,051 7,786	73,096 82,533	61,980 77,237
05368V106	AVIENT ORD			2,106	73,017	87,546
29275Y102	ENERSYS ORD			1,143	93,956	115,397
896818101	TRIUMPH GROUP ORD			6,987	81,477	115,844
387328107	GRANITE CONSTRUCTION ORD			1,595	65,495	81,122
197236102	COLUMBIA BANKING SYSTEM ORD			4,245	130,427	113,257
840441109	SOUTHSTATE ORD			1,513	111,045	127,773
680033107	OLD NATIONAL BANCORP ORD			8,066	122,266	136,235
360271100	FULTON FINANCIAL ORD			6,533	92,315	107,533
436893200 909907107	HOME BANCSHARES ORD UNITED BANKSHARES ORD			4,559	101,780	115,479
379577208	GLOBUS MEDICAL CL A ORD			3,268 1,079	115,648 54,236	122,713 57,500
703481101	PATTERSON UTI ENERGY ORD			10,692	133,028	115,474
002896207	ABERCROMBIE AND FITCH CL A ORD			920	50,314	81,162
626717102	MURPHY OIL ORD			2,220	103,029	94,705
21867A105	CORE LABORATORIES ORD			2,096	52,727	37,015
42330P107	HELIX ENERGY SOLUTIONS GROUP ORD			4,813	53,028	49,478
576485205	MATADOR RESOURCES ORD			1,587	99,270	90,237
23282W605	CYTOKINETICS ORD			1,181	43,148	98,602
45166A102	IDEAYA BIOSCIENCES ORD			1,264	44,307	44,973

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			(c) Description of Investment, Including:			
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
22663K107	CRINETICS PHARMACEUTICALS ORD			3,729	115,599	132,678
345370860	FORD MOTOR ORD			33,306	447,112	406,000
231021106	CUMMINS ORD			1,611	317,429	385,947
501044101	KROGER ORD			13,824	470,408	631,895
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD			1,271	63,567	204,008
887389104 254709108	TIMKEN ORD			1,900	70,685	152,285
750236101	DISCOVER FINANCIAL SERVICES ORD RADIAN GROUP ORD			2,045 8,500	126,680 128,856	229,858 242,675
031162100	AMGEN ORD			5,905	1,293,447	1,700,758
56585A102	MARATHON PETROLEUM ORD			3,082	193,537	457,246
931427108	WALGREEN BOOTS ALLIANCE ORD			20,795	929,568	542,957
G3223R108	EVEREST GROUP ORD			400	46,649	141,432
963320106	WHIRLPOOL ORD			1,346	200,215	163,902
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD			4,676	429,529	444,594
37045V100	GENERAL MOTORS ORD			16,686	726,010	599,361
63938C108	NAVIENT ORD			8,104	119,417	150,896
500255104	KOHL'S ORD			5,077	220,176	145,608
521865204	LEAR ORD			886	124,064	125,112
253393102	DICKS SPORTING ORD			1,627	102,879	239,088
412822108	HARLEY DAVIDSON ORD			3,300	144,022	121,572
647551100	NEW MOUNTAIN FINANCE ORD			10,300	146,157	131,016
060505104	BANK OF AMERICA ORD			48,004	1,512,772	1,616,295
086516101	BEST BUY ORD			4,741	424,593	371,125
847215100	SPARTANNASH ORD			3,500	91,904	80,325
447011107	HUNTSMAN ORD			5,400	85,614	135,702
42824C109	HEWLETT PACKARD ENTERPRISE ORD			18,754	220,893	318,443
40434L105	HP ORD			21,367	509,448	642,933
55616P104	MACYS ORD			5,264	268,482	105,912
745867101	PULTEGROUP ORD			3,435	103,183	354,561
277432100	EASTMAN CHEMICAL ORD			2,049	195,570	184,041
23355L106	DXC TECHNOLOGY ORD			2,138	83,939	48,896
929089100 316773100	VOYA FINANCIAL ORD			2,100 6,863	84,206	153,216 236,705
38141G104	FIFTH THIRD BANCORP ORD GOLDMAN SACHS GROUP ORD				167,787	1,980,929
534187109	LINCOLN NATIONAL ORD			5,135 5,306	1,193,198 304,055	143,103
14149Y108	CARDINAL HEALTH ORD			3,666	261,006	369,533
17275R102	CISCO SYSTEMS ORD			36,602	1,810,971	1,849,133
91529Y106	UNUM ORD			3,743	150,576	169,258
172967424	CITIGROUP ORD			16,464	1,064,130	846,908
247361702	DELTA AIR LINES ORD			3,750	201,176	150,863
14040H105	CAPITAL ONE FINANCIAL ORD			8,789	862,124	1,152,414
457187102	INGREDION ORD			1,969	239,282	213,696
40412C101	HCA HEALTHCARE ORD			5,157	730,008	1,395,897
064058100	BANK OF NEW YORK MELLON ORD			26,739	1,212,756	1,391,765
681936100	OMEGA HEALTHCARE REIT ORD			4,600	120,961	141,036
44107P104	HOST HOTELS & RESORTS REIT ORD			22,922	409,782	446,291
446413106	HUNTINGTON INGALLS INDUSTRIES ORD			781	156,424	202,779
910047109	UNITED AIRLINES HOLDINGS ORD			3,253	207,344	134,219
031652100	AMKOR TECHNOLOGY ORD			6,300	38,797	209,601
96145D105	WESTROCK ORD			3,219	147,531	133,653
58155Q103	MCKESSON ORD			1,289	266,930	596,781
163851108	CHEMOURS ORD			4,600	155,876	145,084
91913Y100	VALERO ENERGY ORD			2,783	229,138	361,790
913903100	UNIVERSAL HEALTH SERVICES CL B ORD			4,106	566,321	625,919
344849104	FOOT LOCKER ORD			7,153	304,281	222,816
105368203	BRANDYWINE REALTY REIT ORD			19,900	302,328	107,460
883203101	TEXTRON ORD			4,204	257,545	338,086
98421M106	XEROX HOLDINGS ORD			8,394	198,765	153,862
858119100	STEEL DYNAMICS ORD			1,767	59,324	208,683
81761L102	SERVICE PROPERTIES TRUST ORD			16,400	433,756	140,056
110122108	BRISTOL MYERS SQUIBB ORD			28,618	1,755,041	1,468,390
67623C109 617446448	OFFICE PROPERTIES INCOME TRUST C ORD			8,200	271,513	60,024
	MORGAN STANLEY ORD KRAFT HEINZ ORD			13,433	885,280	1,252,627
500754106	D R HORTON ORD			12,818	456,746	474,010
23331A109 126650100	CVS HEALTH ORD			2,033	126,029	308,975 1,192,059
20030N101	COMCAST CL A ORD			15,097 60,543	1,154,141 2,707,965	2,654,811
025932104	AMERICAN FINANCIAL GROUP ORD			1,154	90,276	137,199
001084102	AGCO ORD			2,323	123,739	282,035
857477103	STATE STREET ORD			15,338	1,044,417	1,188,081
278642103	EBAY ORD			7,619	470,164	332,341
629377508	NRG ENERGY ORD			5,872	222,745	303,582
038222105	APPLIED MATERIAL ORD			5,515	670,618	893,816
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				(c) Description of Investment, Including:			
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	G50871105	JAZZ PHARMACEUTICALS ORD			2,000	246,423	246,000
	88337F105	ODP ORD			2,600	80,817	146,380
	76009N100	UPBOUND GROUP ORD			3,900	107,294	132,483
	G02602103	AMDOCS ORD			2,626	166,292	230,799
	042735100	ARROW ELECTRONICS ORD			2,160	180,723	264,060
	23918K108	DAVITA ORD			2,505	254,827	262,424
	717081103	PFIZER ORD			46,627	1,788,102	1,342,391
	92556V106	VIATRIS ORD			24,303	264,479	263,202
	416515104	HARTFORD FINANCIAL SERVICES GRUP ORD			12,567	681,571	1,010,135
	74834L100 833034101	QUEST DIAGNOSTICS ORD			4,175 967	572,236	575,649
	00508Y102	SNAP ON ORD ACUITY BRANDS ORD			700	196,609 81,597	279,308 143,381
	526057104	LENNAR CL A ORD			2,078	170,526	309,705
	08579W103	BERRY GLOBAL GROUP ORD			3,100	172,249	208,909
	65336K103	NEXSTAR MEDIA GROUP ORD			800	88,219	125,400
	03076C106	AMERIPRISE FINANCE ORD			834	180,948	316,778
	92343V104	VERIZON COMMUNICATIONS ORD			33,613	1,787,946	1,267,210
	205887102	CONAGRA BRANDS ORD			8,589	308,227	246,161
	001055102	AFLAC ORD			5,899	280,090	486,668
	431571108	HILLENBRAND ORD			900	40,112	43,065
	7591EP100	REGIONS FINANCIAL ORD			12,176	256,301	235,971
	92840M102	VISTRA ORD			6,538	116,808	251,844
	615394202	MOOG CL A ORD			800	68,751	115,824
	493267108	KEYCORP ORD			8,726	165,995	125,654
	174610105	CITIZENS FINANCIAL GROUP ORD			6,263	275,855	207,556
	85208M102	SPROUTS FARMERS MARKET ORD			4,000	107,362	192,440
	05580M108	B RILEY FINANCIAL ORD			2,400	164,589	50,376
	87165B103	SYNCHRONY FINANCIAL ORD			10,123	395,773	386,597
	68622V106	ORGANON ORD			10,579	321,362	152,549
	458140100	INTEL ORD			21,046	1,090,619	1,057,562
	92556H206	PARAMOUNT GLOBAL CL B ORD			8,352	347,643	123,526
	00287Y109	ABBVIE ORD			12,994	1,658,217	2,013,680
	58933Y105	MERCK & CO ORD			22,347	1,692,029	2,436,270
	478160104	JOHNSON & JOHNSON ORD			16,018	2,592,861	2,510,661
	35137L105	FOX CL A ORD			9,264	334,606	274,863
	254543101	DIODES ORD			1,300	124,115	104,676
	91325V108	UNITI GROUP ORD			18,500	228,505	106,930
	828806109	SIMON PROP GRP REIT ORD			2,537	332,294	361,878
	125523100	CIGNA ORD			2,684	598,600	803,724
	US8713321029	SYLVAMO ORD			2,600	106,828	127,687
	783549108	RYDER SYSTEM ORD			1,700	145,014	195,602
	20848V105	CONSENSUS CLOUD SOLUTIONS ORD			153	4,679	4,010
	459200101 375558103	INTERNATIONAL BUSINESS MACHINES ORD GILEAD SCIENCES ORD			14,088 23,184	1,814,582 1,621,251	2,304,092 1,878,136
	24703L202	DELL TECHNOLOGIES CL C ORD			5,462	305,550	417,843
	59156R108	METLIFE ORD			10,726	604,517	709,310
	31428X106	FEDEX ORD			1,736	412,621	439,156
	30231G102	EXXON MOBIL ORD			23,503	1,889,730	2,349,830
	87162W100	TD SYNNEX ORD			1,563	156,809	168,194
	403949100	HF SINCLAIR ORD			3,617	117,523	200,997
	00206R102	AT&T ORD			55,352	1,172,853	928,807
	949746101	WELLS FARGO ORD			62,664	2,281,181	3,084,322
	565849106	MARATHON OIL ORD			10,898	256,217	263,296
	718546104	PHILLIPS 66 ORD			3,230	303,466	430,042
	747525103	QUALCOMM ORD			9,306	1,236,272	1,345,927
	902681105	UGI ORD			4,628	188,069	113,849
	035710839	ANNALY CAPITAL MANAGEMENT REIT ORD			9,217	366,350	178,533
	989701107	ZIONS BANCORPORATION ORD			3,724	182,518	163,372
	624756102	MUELLER INDUSTRIES ORD			4,400	137,372	207,460
	094235108	BLOOMIN BRANDS ORD			6,100	132,647	171,715
	026874784	AMERICAN INTERNATIONAL GROUP ORD			7,617	433,442	516,052
	Y2573F102	FLEX ORD			8,729	203,201	265,885
	89832Q109	TRUIST FINANCIAL ORD			6,936	326,199	256,077
	539830109	LOCKHEED MARTIN ORD			2,025	757,107	917,811
	92852X103	VITESSE ENERGY ORD			482	4,247	10,551
	67103X102	OFG BANCORP ORD			4,100	114,273	153,668
	224441105	CRANE NXT ORD			1,400	27,406	79,618
	011659109	ALASKA AIR GROUP ORD			2,200	94,103	85,954
	388689101	GRAPHIC PACKAGING HOLDING ORD			6,300	156,356	155,295
	149123101	CATERPILLAR ORD			2,749	583,922	812,797
	219798105	QUIDELORTHO ORD			1,500	126,234	110,550
	320517105	FIRST HORIZON ORD			14,700	181,832	208,152
	55261F104	M&T BANK ORD			4,868	661,676	667,305

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			(c) Description of Investment, Including:				
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	70450Y103	PAYPAL HOLDINGS ORD			3,832	331,614	235,323
	M5425M103	INMODE ORD			4,600	181,338	102,304
	72815L107	PLAYTIKA HOLDING ORD			17,972	188,016	156,716
	651587107	NEWMARKET ORD			345	154,919	188,311
	13057Q305 688239201	CALIFORNIA RESOURCES ORD OSHKOSH ORD			3,100 1,500	153,876 138,168	169,508 162,615
	45337C102	INCYTE ORD			2,806	160,187	176,189
	69121K104	BLUE OWL CAPITAL ORD			10,600	146,137	156,456
	693718108	PACCAR ORD			1,853	142,042	180,945
	62886E108	NCR VOYIX ORD			5,400	123,485	91,314
	63001N106	NCR ATLEOS ORD			2,700	80,181	65,583
	045487105	ASSOCIATED BANCORP ORD			2,400	50,620	51,336
	84790A105	SPECTRUM BRANDS HOLDINGS ORD			900	71,709	71,793
	690742101	OWENS CORNIING ORD			1,269	172,447	188,104
	Y7542C130	SCORPIO TANKERS ORD			1,900	115,365	115,520
	91324P102	UNITEDHEALTH GRP ORD			5,880	2,122,910	3,095,644
	16119P108	CHARTER COMMUNICATIONS CL A ORD			2,259	869,837	878,028
	02079K107	ALPHABET CL C ORD			14,168	979,458	1,996,696
	N00985106	AERCAP HOLDINGS ORD			13,908	794,448	1,033,643
	571903202	MARRIOTT INTERNATIONAL CL A ORD			2,560	242,642	577,306
	43300A203	HILTON WORLDWIDE HOLDINGS ORD			2,925	200,842	532,613
	G0403H108	AON CL A ORD			5,232	1,204,681	1,522,617
	530307305	LIBERTY BROADBAND SRS C ORD			2,708	410,660	218,238
	036752103	ELEVANCE HEALTH ORD			2,362	952,994	1,113,825
	980745103	WOODWARD ORD			2,890	344,041	393,416
	786584102	SAFRAN ADR			20,304	554,393	894,129
	74365P108	PROSUS NV SPONSORED NETHERLANDS ADR			74,500	476,774	444,154
	20825C104	CONOCOPHILLIPS ORD			23,743	1,836,355	2,755,850
	780259305	SHELL ADR EACH REP 2 ORD			17,200	992,377	1,131,760
	369604301	GENERAL ELECTRIC ORD			8,411	492,225	1,073,496
	072730302 803054204	BAYER AKTIENGESELLSCHAFT EACH RE ADR SAP ADR REP 1 ORD			39,216 4,096	591,330 554,538	364,215 633,201
	874039100	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD			5,368	493,784	558,272
	674599105	OCCIDENTAL PETROLEUM ORD			3,237	179,259	193,281
	912008109	US FOODS ORD			11,748	293,515	533,477
	68389X105	ORACLE ORD			23,435	1,822,810	2,470,752
	025816109	AMERICAN EXPRESS ORD			8,605	979,838	1,612,061
	46266C105	IQVIA HOLDINGS ORD			3,947	600,398	913,257
	871829107	SYSCO ORD			13,645	948,905	997,859
	US02079K3059	ALPHABET CL A ORD			7,420	589,059	1,036,500
	G5960L103	MEDTRONIC ORD			15,968	1,647,688	1,315,444
	FR0000120578EUR	SANOFI ORD			7,950	794,725	788,269
	GB00BD6K4575	COMPASS GROUP ORD			34,590	682,353	946,286
	337738108	FISERV ORD			7,422	849,732	985,938
	571748102	MARSH & MCLENNAN ORD			7,393	1,033,763	1,400,752
	872540109	TJX ORD			22,015	1,526,191	2,065,227
	N9643A197	WOLTERS KLUWER ORD			5,920	604,420	841,637
	12514G108	CDW ORD			5,244	956,510	1,192,066
	075887109	BECTON DICKINSON ORD			5,265	1,258,811	1,283,765
	615369105	MOODYS ORD			2,622	814,222	1,024,048
	09857L108	BOOKING HOLDINGS ORD			582	1,228,587	2,064,482
	78409V104	S&P GLOBAL ORD			3,418	1,134,527	1,505,697
	256677105	DOLLAR GENERAL ORD			10,021	1,684,937	1,362,355
	31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD			15,868	985,112	953,191
	883556102	THERMO FISHER SCIENTIFIC ORD			1,949	848,102	1,034,510
	46116X101	INTRA CELLULAR THERAPIES ORD AEROVIRONMENT ORD			741	38,216	53,070
	008073108 671044105	OSI SYSTEMS ORD			1,200 886	124,539	151,248
	750917106	RAMBUS ORD				87,193 68,166	114,338 153,699
	501147102	KRYSTAL BIOTECH ORD			2,252 1,133	90,607	140,560
	000361105	AAR ORD			1,803	98,138	112,507
	M6191J100	JFROG ORD			4,701	111,396	162,702
	05368X102	AVIDXCHANGE HOLDINGS ORD			14,060	122,856	174,203
	26856L103	ELF BEAUTY ORD			897	48,490	129,473
	44925C103	ICF INTERNATIONAL ORD			631	72,103	84,611
	89377M109	TRANSMEDICS GROUP ORD			1,818	114,071	143,495
	03940C100	ARCELLX ORD			1,741	54,165	96,626
	75960P104	REMITLY GLOBAL ORD			5,101	67,465	99,061
	00847J105	AGILYSYS ORD			1,226	100,826	103,989
	69404D108	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			4,743	51,925	46,529
	45828L108	INTEGRAL AD SCIENCE HOLDING ORD			5,705	68,634	82,095
	302492103	FLYWIRE ORD			2,368	66,275	54,819
	724078100	PIPER SANDLER COMPANIES ORD			502	74,547	87,785

			(c) Description of Investment, Including:					
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
	00760J108	AEHR TEST SYSTEMS ORD			1,110	41,996	29,448	
	98956A105	ZETA GLOBAL HOLDINGS CL A ORD			5,853	58,867	51,623	
	819047101	SHAKE SHACK CL A ORD			931	59,231	69,006	
	98420N105 78349D107	XENON PHARMACEUTICALS ORD			1,391	53,079	64,069	
	501270102	RXSIGHT ORD KURA SUSHI USA CL A ORD			4,422 610	98,268 48,587	178,295 46,360	
	92847W103	VITAL FARMS ORD			3,010	43,745	47,227	
	61559X104	MOONLAKE IMMUNOTHERAPEUTICS CL A ORD			1,261	62,944	76,152	
	859241101	STERLING INFRASTRUCTURE ORD			1,383	83,566	121,607	
	N44445109	IMMATICS ORD			2,963	36,052	31,200	
	94724R108	WEAVE COMMUNICATIONS ORD			9,895	96,950	113,496	
	18467V109	CLEAR SECURE CL A ORD			1,393	31,929	28,765	
	392709101	GREEN BRICK PARTNERS ORD			2,169	112,762	112,658	
	33748L101	FIRST WATCH RESTAURANT GROUP ORD			5,586	102,681	112,279	
	607828100	MODINE MANUFACTURING ORD			1,981	80,348	118,266	
	92511U102	VERRA MOBILITY CL A ORD			2,547	51,584	58,657	
	126638105	CVRX ORD			4,753	82,551	149,434	
	M4R82T106	FIVERR INTERNATIONAL ORD			1,324	39,965	36,039	
	74766Q101	QUANTERIX ORD			4,065	98,484	111,137	
	05465P101	AXONICS ORD			1,210	71,585	75,298	
	922280102	VARONIS SYSTEMS ORD			2,096	65,249	94,907	
	M7518J104	ODDITY TECH CL A ORD			1,529	66,168	71,144	
	91688F104	UPWORK ORD			3,567	50,018	53,041	
	31188V100	FASTLY CL A ORD			3,311	72,147	58,936	
	70439P108	PAYMENTUS HOLDINGS CL A ORD			4,602	71,255	82,238	
	74164F103	PRIMORIS SERVICES ORD			1,684	58,335	55,926	
	KYG254571055	CREDO TECHNOLOGY GROUP HOLDING ORD			4,571	79,077	88,997	
	719405102	PHOTRONICS ORD			1,956	50,771	61,360	
	01644J108	ALKAMI TECHNOLOGY ORD			4,637	88,567	112,447	
	22266M104	COURSERA ORD			5,155	93,875	99,852	
	902673102 86333M108	UFP TECHNOLOGIES ORD STRIDE ORD			306 1,561	48,054	52,644 92,677	
	45827U109	INTAPP ORD			993	84,299 38,378	37,754	
	53815P108	LIVERAMP HOLDINGS ORD			1,728	59,359	65,457	
	87652V109	TASKUS CL A ORD			4,421	54,113	57,782	
	50077B207	KRATOS DEFENSE AND SECURITY SOLS ORD			2,682	52,003	54,418	
	64082B102	NERDWALLET CL A ORD			3,340	45,335	49,165	
	05969A105	BANCORP ORD			1,371	54,681	52,866	
	76243J105	RHYTHM PHARMACEUTICALS ORD			2,120	85,937	97,456	
	CA25609L1058USD	DOCEBO ORD			913	41,596	44,171	
	74276L105	PROCEPT BIOROBOTICS ORD			1,355	54,517	56,788	
	23257D103	CYMABAY THERAPEUTICS ORD			5,914	128,854	139,689	
	30233G209	EYEPOINT PHARMACEUTICALS ORD			2,778	60,539	64,200	
	90184D100	TWIST BIOSCIENCE ORD			1,619	55,991	59,676	
	095306106	BLUE BIRD ORD			1,311	35,028	35,345	
	39813G109	GRID DYNAMICS HLDGS INC			2,567	35,196	34,218	
	745848101	PULMONX ORD			2,787	36,151	35,534	
	CH0468525222	MEDACTA GROUP ORD			1,688	180,267	251,901	
	DE0005810055EUR	DEUTSCHE BOERSE N ORD			3,574	637,374	736,306	
	55315J102	MMC NORILSK NICKEL SPON ADR REP ORD			51,637	1,645,042	-	
	B93562120	UCB ORD			4,753	483,007	414,257	
	FR0000120073	AIR LIQUIDE ORD			5,910	934,304	1,149,796	
	80585Y308	SBERBANK OF RUSSIA ADR			101,432	1,704,161	-	
	04351P101	ASCENDIS PHARMA ADR REP ORD			2,417	266,181	304,421	
	IE00BLP1HW54	AON CL A ORD			1,378	436,503	401,026	
	04016X101 D2035M136	ARGENX ADR REP ORD			957	362,793	364,072	
	DE0008404005EUR	DEUTSCHE TELEKOM N ORD ALLIANZ ORD			40,639 3,190	798,077 698,667	976,398 852,592	
	H01301128	ALCON ORD			4,620	316,603	360,312	
	806857108	SCHLUMBERGER ORD			8,423	327,718	438,333	
	N0280G100	AIRBUS ORD			2,352	276,780	363,168	
	F4035A557	SAFRAN ORD			2,542	374,012	447,767	
	G06940103	BAE SYSTEMS ORD			38,197	448,914	540,742	
	Y20246107	DBS GROUP HOLDINGS ORD			3,219	85,479	81,530	
	SG1M31001969	UNITED OVERSEAS BANK ORD			4,905	111,478	105,790	
	H42097107CHF	UBS GROUP N ORD			49,809	995,338	1,544,603	
	CH0038863350	NESTLE N ORD			6,503	767,463	753,410	
	K22272114	DANSKE BANK ORD			15,228	346,672	407,082	
	J11257102	DAIICHI SANKYO ORD			10,900	381,026	299,367	
	GB0009895292GBP	ASTRAZENECA ORD			2,303	332,770	311,202	
	CH0210483332CHF	RICHEMONT N ORD			11,411	1,010,286	1,569,326	
	13646K108	CANADIAN PACIFIC KANSAS CITY ORD			8,822	688,775	701,425	
	CH0013841017	LONZA GROUP ORD			125	80,358	52,531	

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			(c) Description of Investment, Including:					
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
	HK0000069689HKD	AIA ORD			6,000	65,342	52,289	
	670100205	NOVO NORDISK ADR REPSG 1 ORD			262	22,097	27,104	
	JP3711600001JPY FR0000131104EUR	NIPPON SANSO HD ORD			8,523 3,451	188,273 222,534	228,280 238,602	
	G54950103USD	BNP PARIBAS ACT.A ORD LINDE ORD			2,783	670,631	1,143,006	
	GB00B2B0DG97GBP	RELX ORD			12,202	408,664	483,764	
	CA1363751027CAD	CANADIAN NATIONAL RAILWAY ORD			4,200	487,925	530,494	
	F86921107	SCHNEIDER ELECTRIC SE ORD			775	134,761	155,623	
	046353108	ASTRAZENECA ADR REP 0.5 ORD			716	49,153	48,223	
	IE0001827041GBP	CRH PUBLIC LIMITED ORD			2,564	147,554	177,326	
	DK0062498333	NOVO NORDISK ORD			10,918	659,599	1,129,440	
	FR0000120628EUR	AXA ORD			9,306	280,285	303,153	
	G74079107	RECKITT BENCKISER GROUP ORD			4,753	337,125	328,405	
	NL0010832176	ARGENX ORD			156	77,444	59,194	
	F5879X108	VINCI ORD			297	32,297	37,303	
	NL0015001FS8	FERROVIAL ORD			32,561	873,906	1,187,680	
	71654V408	PETROLEO BRASILEIRO ADR REPSTG 2 ORD			23,259	369,046	371,446	
	JP3278600006JPY	KEISEI ELEC RY ORD			4,600	178,998	217,438	
	G25508105 NL0010273215EUR	CRH PUBLIC LIMITED ORD			4,031 240	257,955 170,205	278,784 180,730	
	JP3188220002	ASML HOLDING ORD OTSUKA HOLDINGS ORD			4,800	181,407	180,077	
	G96871101	WIZZ AIR HOLDINGS ORD			5,577	136,820	157,192	
	N07059210	ASML HOLDING ADR REP ORD			20	13,876	15,138	
	DK0010287663	NKT ORD			317	20,288	21,787	
	MX01WA000038	WALMEX ORD			31,918	132,177	134,895	
	DE0005140008	DEUTSCHE BANK N ORD			8,162	111,014	111,476	
	K31864117	DSV ORD			301	52,949	52,877	
	GB00BYN59130	DOMINO'S PIZZA GROUP ORD			191,923	577,341	921,892	
	N62598102	PROSUS ORD			42,509	1,627,448	1,267,150	
	F00189120	ACCOR ORD			27,211	797,219	1,040,029	
	DE0005470405EUR	LANXESS ORD			23,854	1,224,934	747,559	
	NL0012059018	EXOR NV ORD			10,833	641,530	1,082,984	
	303901102	FAIRFAX FINANCIAL HOLDINGS ORD			785	244,214	722,798	
	Y4466S100	JOLLIBEE FOODS ORD			208,140	570,586	944,946	
	MXP4948K1056	GRUMA B ORD			49,349	553,206	906,696	
	IE0000669501EUR GB00B7N0K053	GLANBIA ORD PREMIER FOODS ORD			70,670 615,634	856,755 872,691	1,163,958 1,064,203	
	IT0000336518	JUVENTUS FOOTBAL CLUB ORD			929,432	377,969	264,066	
	SE0001174970SEK	MILLICOM INTERNATIONAL CELLULAR SDR			38,066	783,078	680,839	
	F7440G127	KERING ORD			1,147	593,168	505,546	
	KYG017191142	BABA-SW ORD			62,028	701,161	600,536	
	L31839134	EUROFINS ORD			10,285	669,021	670,091	
	JP3229400001JPY	KANSAI PAINT ORD			23,100	300,258	394,722	
	BMG5800U1071	MAN WAH HLDGS ORD			969,600	645,209	664,318	
	D1T0KZ103	DELIVERY HERO ORD			19,131	761,208	528,538	
	Y6347M103	NAVER ORD			3,911	576,453	680,227	
	KYG960071028	WH GROUP ORD			1,323,500	681,800	854,248	
	INE040A01034	HDFC BANK ORD			38,293	707,626	786,556	
	P4985F175	GRUPO SITUR SA DE CV			2,388,000	76,424	35,853	
	933133100	WALSIN LIHWA CORPORATION			848	- 20 727	10,680	
	V0245G105	ALUWORKS ORD			63,200	30,737	530	
	M03793102TRY	AKTAS ELEKTRIK TICARET AS			73	24,500	512	
	387432107 GB0032273343	GRANITE RIDGE RESOURCES ORD BARINGS EMERGING EMEA OPP PLC			20,057 122,917	95,688 1,046,263	120,744 744,299	
	GB0005058408GBP	BLACKROCK LATAM IT			43,831	220,202	249,765	
	169373107	CHINA FUND			63,435	1,012,831	644,500	
	MYL5108FO003	ICAPITAL.BIZ BERHAD			900,700	496,642	548,849	
	GG00B45L2K95GBP	ABRDN CHINA INVT CO. LTD			143,454	1,072,801	779,048	
	00301W105	ABRDN EMG MKTS EQ INC			179,358	1,073,730	916,519	
	GG00B4L0PD47GBP	FIDELITY EMERG MKTS LTD			105,242	974,834	826,575	
	874036106	TAIWAN FUND			40,698	827,042	1,407,744	
	617468103	MORG STAN CHINA A			25,676	430,380	327,112	
	G9361B102	VINACAPITAL VIETNAM OPP FUND			143,676	662,084	835,201	
	GB0008829292GBP	TEMPLETON EM MKTS INVST TSTPLC			1,441,066	3,173,035	2,785,000	
	GB00BD45S967	UTILICO EMERGING MARKETS TRUST PLC			187,857	482,965	548,409	
	GB0007836132	SCOTTISH ORIENTAL SM COS			16,488	191,486	278,500	
	GB0004535307	INVESCO ASIA TRUST PLC			64,128	247,802	250,974	
	GB0002945029GBP	ASIA DRAGON TRUST PLC			295,603	1,493,652	1,330,226	
	GG00B933LL68	WEISS KOREA OPPTY FD			125,420	259,715	268,607	
	KR7028260008KRW GB0003450359GBP	SAMSUNG C&T ORD JPM INDIAN INV TST PLC			5,989 31,021	529,019 327,907	602,202 370,937	
	GB0003430339GBP	BLACKROCK FRONTIERS INV TST			255,455	450,050	465,685	
	880191101	TEMPLETON EMERGING MKTS			21,000	266,578	245,280	
	-30131101				21,000	200,570	_ +3,200	

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			(c) Description of Investment, Including:					
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
	KR7003550001KRW	LG CORP ORD			4,629	302,716	308,744	
	GB00BMF19B58	ABRDN ASIA FOCUS PLC			192,795	505,867	653,762	
	88018T101 GB0007918872GBP	TEMPLETON DRAGON FUND SCHRDER ASIAPCIFIC PLC			95,430 131,144	903,524 826,009	779,663 819,194	
	G3063Y106	ENHANCED INDEX FUNDS (CAYMAN) - TAIWAN			12,149	584,586	637,013	
	G9724X106	BLLI GIFFRD CHINA GROW TST			147,873	419,912	375,132	
	592835102	MEXICO FUND			33,989	505,889	648,510	
	BMG6699D1074	OCEAN WILSONS ORD			15,879	161,185	242,911	
	G64575106	ABRDN NEW INDIA IT			42,333	298,913	357,256	
	46434V423	ISHARES:MSCI S ARABIA			14,148	539,459	598,885	
	92912J102 G42894108	VOYA ASIA PAC HI DIV EQ HANSA INVESTMENT A			31,542 77,765	192,264 192,408	189,567 189,348	
	92912P108	VOYA EM MKTS HI DIV EQTY			37,803	192,226	199,978	
	500634209	KOREA FUND			13,200	288,016	308,880	
	GB00B62Z3C74GBP	FIDELITY CHINA SPEC SITS PLC			52,884	141,295	142,586	
	GB00BKPG0S09	TEMPLETON EMERGING MARKETS IT CF			21,985	41,865	42,488	
	61745C105	MORG STAN INDIA INV			9,004	201,767	193,316	
	KYG9361H1092GBP	VIETNAM ENTERPRISE INV LTD USD			3,241	22,449	23,013	
	GB00BFZ7R980	MOBIUS INVESTMENT TRUST PLC			19,717	34,138	34,435	
	GB0003418950GBP	JPM EMERGING MKT IT ISHARES:MSCI CHINA			3,496	4,752	6,034	
	46429B671 464286772	ISHARES:MSCI CHINA ISHARES:MSCI S KOREA			2,406 3,320	98,018 217,864	98,020 217,560	
	294628102	EQUITY COMMONWEALTH REIT ORD			24,834	589,956	476,813	
	128030202	CAL MAINE FOODS ORD			8,428	395,816	483,683	
	89417E109	TRAVELERS COMPANIES ORD			6,784	1,058,676	1,292,284	
	128246105	CALAVO GROWERS ORD			7,361	239,059	216,487	
	950755108	WERNER ENTERPRISES ORD			11,061	437,379	468,655	
	05379B107	AVISTA ORD			9,665	410,764	345,427	
	759351604	REINSURANCE GROUP OF AMER ORD			5,610	752,013	907,586	
	89214P109	TOWNE BANK ORD			11,172	324,904	332,479	
	624758108	MUELLER WATER PRODUCTS SER A ORD			63,454	763,177	913,738	
	42550U109 60510V108	HENKEL AND ORD MISSION PRODUCE ORD			55,897 19,471	956,068 224,699	1,003,077 196,462	
	784305104	SJW GROUP ORD			5,994	375,267	391,708	
	736508847	PORTLAND GENERAL ELECTRIC ORD			7,373	345,197	319,546	
	130788102	CALIFORNIA WATER SERVICE GROUP ORD			10,564	563,342	547,955	
	535555106	LINDSAY ORD			1,478	208,558	190,898	
	030420103	AMERICAN WATER WORKS ORD			3,157	442,465	416,692	
	91311E102	UNITED UTILITIES GROUP ADR			33,136	849,700	895,099	
	038336103	APTARGROUP ORD			1,597	175,460	197,421	
	88579Y101	3M ORD PENNON GROUP ADR			23,808	2,881,587	2,602,691	
	708326202 42226K105	HEALTHCARE REALTY TRUST CL A ORD			27,752 52,762	513,015 1,212,225	531,734 909,089	
	499180107	KNORR BREMSE ADR			33,833	416,773	549,394	
	24906P109	DENTSPLY SIRONA ORD			55,719	1,714,132	1,983,039	
	494368103	KIMBERLY CLARK ORD			12,699	1,576,070	1,543,055	
	665859104	NORTHERN TRUST ORD			15,441	1,195,566	1,302,912	
	42250P103	HEALTHPEAK PROPERTIES ORD			18,120	424,185	358,776	
	189054109	CLOROX ORD			5,313	719,824	757,581	
	032095101	AMPHENOL CL A ORD			1,042	73,819	103,293	
	384109104 453836108	GRACO ORD			1,570	109,340	136,213	
	H1467J104	INDEPENDENT BANK ORD CHUBB ORD			6,471 3,357	405,130 553,567	425,857 758,682	
	29415F104	ENVISTA HOLDINGS ORD			19,747	497,929	475,113	
	87612E106	TARGET ORD			7,944	1,422,307	1,131,384	
	29670G102	ESSENTIAL UTILITIES ORD			3,297	124,126	123,143	
	524671104	LEGRAND ADR			3,387	57,885	70,414	
	941848103	WATERS ORD			2,287	598,869	752,949	
	37959E102	GLOBE LIFE ORD			1,491	173,253	181,485	
	26614N102	DUPONT DE NEMOURS ORD			2,870	208,271	220,789	
	844741108	SOUTHWEST AIRLINES ORD			5,220	143,096	150,754	
	N72482123	QIAGEN ORD			4,658	191,075	202,297	
	806407102 452327109	HENRY SCHEIN ORD ILLUMINA ORD			7,191 3,581	494,219 422,169	544,431 498,618	
	436440101	HOLOGIC ORD			2,453	177,064	175,267	
	012653101	ALBEMARLE ORD			468	66,719	67,617	
	26875P101	EOG RESOURCES ORD			6,429	364,483	777,588	
	744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD			7,619	449,475	465,902	
	98389B100	XCEL ENERGY ORD			6,771	457,181	419,193	
	882508104	TEXAS INSTRUMENTS ORD			7,094	1,251,912	1,209,243	
	902973304	US BANCORP ORD			16,250	716,499	703,300	
	548661107 09063¥103	LOWE'S COMPANIES ORD			5,521 1,687	1,037,398	1,228,699	
	09062X103	BIOGEN ORD			1,687	470,527	436,545	

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	(c) Description of Investment, Including:					_	
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
254687106	WALT DISNEY ORD			4,984	705,033	450,005	
444859102	HUMANA ORD			839	351,692	384,103	
125896100	CMS ENERGY ORD			8,116	493,951	471,296	
744320102	PRUDENTIAL FINANCIAL ORD			3,173	277,711	329,072	
260003108	DOVER ORD			4,682	571,482	720,138	
053484101	AVALONBAY COMMUNITIES REIT ORD			966	167,762	180,855	
75513E101 009158106	RTX ORD AIR PRODUCTS AND CHEMICALS ORD			7,977 3,232	613,688 867,574	671,185 884,922	
G29183103	EATON ORD			3,173	384,607	764,122	
666807102	NORTHROP GRUMMAN ORD			1,887	678,423	883,380	
580135101	MCDONALD'S ORD			4,992	1,156,392	1,480,178	
437076102	HOME DEPOT ORD			5,487	1,712,310	1,901,520	
058498106	BALL ORD			4,192	293,046	241,124	
693475105	PNC FINANCIAL SERVICES GROUP ORD			4,263	620,732	660,126	
369550108	GENERAL DYNAMICS ORD			2,487	404,451	645,799	
654106103	NIKE CL B ORD			5,518	750,973	599,089	
760759100	REPUBLIC SERVICES ORD			3,080	340,188	507,923	
09247X101	BLACKROCK ORD			1,335	958,860	1,083,753	
92276F100	VENTAS REIT ORD			4,969	250,759	247,655	
032654105	ANALOG DEVICES ORD			4,266	611,051	847,057	
532457108	ELI LILLY ORD			2,978	770,917	1,735,936	
713448108	PEPSICO ORD			8,792	1,337,007	1,493,233	
808513105	CHARLES SCHWAB ORD			10,731	632,449	738,293	
084670702	BERKSHIRE HATHAWAY CL B ORD			5,892	1,534,463	2,101,441	
929160109	VULCAN MATERIALS ORD			2,992	472,505	679,214	
609207105	MONDELEZ INTERNATIONAL CL A ORD			9,815	587,213	710,900	
65339F101	NEXTERA ENERGY ORD			9,790	728,587	594,645	
053332102	AUTOZONE ORD			182	210,030	470,581	
29364G103	ENTERGY ORD			1,831	192,604	185,279	
G0750C108	AXALTA COATING SYSTEMS ORD			26,648	778,743	905,233	
701094104	PARKER HANNIFIN ORD			1,072	307,921	493,870	
126408103	CSX ORD			33,638	1,050,964	1,166,229	
166764100	CHEVRON ORD			9,430	1,148,695	1,406,579	
N6596X109	NXP SEMICONDUCTORS ORD			3,612	587,787	829,604	
931142103 92532F100	WALMART ORD VERTEX PHARMACEUTICALS ORD			10,377 1,586	1,479,875	1,635,934 645,328	
67103H107	O REILLY AUTOMOTIVE ORD			696	358,744 403,354	661,256	
911312106	UNITED PARCEL SERVICE CL B ORD			8,660	1,574,696	1,361,612	
742718109	PROCTER & GAMBLE ORD			11,721	1,656,183	1,717,595	
872590104	T MOBILE US ORD			2,861	354,678	458,704	
101137107	BOSTON SCIENTIFIC ORD			9,734	412,008	562,723	
98956P102	ZIMMER BIOMET HOLDINGS ORD			2,951	413,747	359,137	
007903107	ADVANCED MICRO DEVICES ORD			3,131	236,996	461,541	
880770102	TERADYNE ORD			3,274	332,348	355,294	
14448C104	CARRIER GLOBAL ORD			12,233	583,305	702,786	
75886F107	REGENERON PHARMACEUTICALS ORD			969	680,363	851,063	
907818108	UNION PACIFIC ORD			4,242	890,665	1,041,920	
69318G106	PBF ENERGY CL A ORD			375	5,693	16,485	
682680103	ONEOK ORD			583	29,901	40,938	
406216101	HALLIBURTON ORD			877	19,117	31,704	
244199105	DEERE ORD			190	70,670	75,975	
912909108	US STEEL ORD			802	21,202	39,017	
260557103	DOW ORD			1,501	89,815	82,315	
143658300	CARNIVAL ORD			2,482	60,550	46,016	
62955J103	NOV ORD			914	12,870	18,536	
V7780T103	ROYAL CARIBBEAN GROUP ORD			164	14,127	21,236	
002824100	ABBOTT LABORATORIES ORD			1,301	151,484	143,201	
876030107	TAPESTRY ORD			465	19,162	17,117	
46625H100	JPMORGAN CHASE ORD			5,028	745,871	855,263	
693656100	PVH ORD			246	24,839	30,042	
05722G100	BAKER HUGHES CL A ORD			1,883	40,614	64,361	
G491BT108	INVESCO ORD			1,354	34,858	24,155	
42809H107	HESS ORD			133	9,848	19,173	
443201108	HOWMET AEROSPACE ORD			2,270	79,577	122,852	
22052L104	CORTEVA ORD			2,021	89,114	96,846	
911363109	UNITED RENTAL ORD			61	20,105	34,979	
446150104	HUNTINGTON BANCSHARES ORD			2,503	37,451	31,838	
35671D857	FREEPORT MCMORAN ORD			1,033	36,022	43,975	
61945C103 364760108	MOSAIC ORD GAP ORD			640 3,744	21,044 96,050	22,867 78,287	
02005N100							
02005N100	ALLY FINANCIAL ORD BOEING ORD			1,224 510	52,195 122,217	42,742 132,937	
150870103	CELANESE ORD			1,006	143,110	156,302	
1300/0103	CLEANESE OND			1,000	143,110	130,302	

		(c) Description of Investment, Including:				() -	
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
57636Q104	MASTERCARD CL A ORD			1,142	391,400	487,074	
98978V103	ZOETIS CL A ORD			680	129,595	134,212	
64110D104	NETAPP ORD			1,536	126,842	135,414	
03027X100	AMERICAN TOWER REIT			216	51,102	46,630	
311900104	FASTENAL ORD			1,748	90,355	113,218	
013091103 134429109	ALBERTSONS COMPANIES CL A ORD CAMPBELL SOUP ORD			782 982	18,528 43,525	17,986 42,452	
461202103	INTUIT ORD			94	37,006	58,753	
440452100	HORMEL FOODS ORD			995	43,426	31,949	
743315103	PROGRESSIVE ORD			1,555	151,256	247,680	
74762E102	QUANTA SERVICES ORD			135	12,038	29,133	
194162103	COLGATE PALMOLIVE ORD			4,068	313,061	324,260	
G1151C101	ACCENTURE CL A ORD			1,752	559,065	614,794	
237194105	DARDEN RESTAURANTS ORD			634	93,403	104,166	
59522J103	MID AMERICA APT COMMUNITI REIT ORD			83	12,171	11,160	
370334104 759509102	GENERAL MILLS ORD RELIANCE STEEL ORD			2,592 110	152,294 17,122	168,843 30,765	
00751Y106	ADVANCE AUTO PARTS ORD			222	24,330	13,549	
95040Q104	WELLTOWER ORD			499	36,552	44,995	
83088M102	SKYWORKS SOLUTIONS ORD			241	38,293	27,093	
09260D107	BLACKSTONE ORD			1,552	181,031	203,188	
053015103	AUTOMATIC DATA PROCESSING ORD			1,150	228,806	267,916	
023608102	AMEREN ORD			315	25,524	22,787	
30212P303	EXPEDIA GROUP ORD			166	29,204	25,197	
65473P105	NISOURCE ORD			572	13,768	15,187	
37247D106	GENWORTH FINANCIAL CL A ORD			1,953	6,660	13,046	
871607107	SYNOPSYS ORD			47	14,024	24,201	
172062101 988498101	CINCINNATI FINANCIAL ORD YUM BRANDS ORD			220 1,799	22,911 220,673	22,761 235,057	
02156K103	ALTICE USA CL A ORD			1,056	22,915	3,432	
74340W103	PROLOGIS REIT			401	43,677	53,453	
03073E105	CENCORA ORD			624	93,485	128,157	
82968B103	SIRIUS XM HOLDINGS ORD			977	6,126	5,344	
354613101	FRANKLIN RESOURCES ORD			1,083	32,663	32,263	
620076307	MOTOROLA SOLUTIONS ORD			479	111,280	149,970	
595017104	MICROCHIP TECHNOLOGY ORD			338	27,069	30,481	
651229106	NEWELL BRANDS ORD			1,561	27,582	13,549	
958102105	WESTERN DIGITAL ORD			1,281	80,686	67,086	
466313103 297178105	JABIL ORD ESSEX PROPERTY REIT ORD			197 52	10,435 14,377	25,098 12,893	
200340107	COMERICA ORD			534	32,573	29,803	
65249B109	NEWS CL A ORD			997	25,982	24,476	
G0250X107	AMCOR ORD			7,740	91,323	74,614	
902494103	TYSON FOODS CL A ORD			2,661	191,614	143,029	
655844108	NORFOLK SOUTHERN ORD			356	92,912	84,151	
960413102	WESTLAKE ORD			50	4,578	6,998	
550241103	LUMEN TECHNOLOGIES ORD			11,361	90,538	20,791	
969457100	WILLIAMS ORD			1,410	33,699	49,110	
29452E101	EQUITABLE HOLDINGS ORD			771	25,451	25,674	
929042109 502431109	VORNADO REALTY REIT ORD L3HARRIS TECHNOLOGIES ORD			693 840	26,892 177,534	19,577 176,921	
281020107	EDISON INTERNATIONAL ORD			564	33,073	40,320	
427866108	HERSHEY FOODS ORD			568	98,369	105,898	
695156109	PACKAGING CORP OF AMERICA ORD			179	25,743	29,161	
018802108	ALLIANT ENERGY ORD			291	15,819	14,928	
142339100	CARLISLE COMPANIES ORD			64	12,735	19,996	
G96629103	WILLIS TOWERS WATSON ORD			317	73,076	76,460	
74460D109	PUBLIC STORAGE REIT ORD			66	16,628	20,130	
918204108	VF ORD			2,684	151,602	50,459	
253868103	DIGITAL REALTY REIT ORD			268	36,303	36,067	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD			154	25,967	19,523	
608190104 11135F101	MOHAWK INDUSTRIES ORD BROADCOM ORD			204 803	35,222 435,980	21,114 896,349	
574599106	MASCO ORD			1,380	81,662	92,432	
631103108	NASDAQ ORD			460	29,094	26,744	
191216100	COCA-COLA ORD			15,998	866,784	942,762	
525327102	LEIDOS HOLDINGS ORD			615	59,267	66,568	
79466L302	SALESFORCE ORD			442	90,563	116,308	
172908105	CINTAS ORD			249	99,347	150,062	
209115104	CONSOLIDATED EDISON ORD			579	43,382	52,672	
00971T101	AKAMAI TECHNOLOGIES ORD			474	51,465	56,098	
756109104	REALTY INCOME REIT ORD			506	30,338	29,055	
219350105	CORNING ORD			5,122	202,006	155,965	

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			(c) Description of Investment, Including:				
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	88160R101	TESLA ORD			270	63,406	67,090
	125269100	CF INDUSTRIES HOLDINGS ORD			206	9,457	16,377
	30034W106	EVERGY ORD			570	34,310	29,754
	459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD			465	48,236	37,651
	438516106	HONEYWELL INTERNATIONAL ORD			770	164,595	161,477
	05351W103	AVANGRID ORD			137	6,884	4,440
	22160K105	COSTCO WHOLESALE ORD			933	397,809	615,855
	315616102	F5 ORD			86	18,155	15,392
	74144T108	T ROWE PRICE GROUP ORD			1,940	342,714	208,919
	540424108	LOEWS ORD DOLLAR TREE ORD			425 613	22,206	29,576
	256746108 071813109	BAXTER INTERNATIONAL ORD			1,925	60,276 140,608	87,077 74,421
	12504L109	CBRE GROUP CL A ORD			344	27,381	32,023
	302130109	EXPEDITORS INTNL OF WASHTN CL A ORD			786	93,005	99,979
	693506107	PPG INDUSTRIES ORD			1,091	158,500	163,159
	29444U700	EQUINIX REIT ORD			82	61,635	66,042
	92939U106	WEC ENERGY GROUP ORD			375	35,089	31,564
	418056107	HASBRO ORD			172	16,419	8,782
	94106B101	WASTE CONNECTIONS ORD			67	7,328	10,001
	61174X109	MONSTER BEVERAGE ORD			2,812	136,638	161,999
	48020Q107	JONES LANG LASALLE ORD			134	23,268	25,309
	020002101	ALLSTATE ORD			974	116,353	136,340
	723484101	PINNACLE WEST ORD			256	20,943	18,391
	143130102	CARMAX ORD			315	35,094	24,173
	00123Q104	AGNC INVESTMENT REIT ORD			3,798	57,955	37,258
	34959J108	FORTIVE ORD			270	19,143	19,880
	22822V101	CROWN CASTLE ORD			330	52,895	38,013
	69331C108	PG&E ORD			1,319	14,899	23,781
	025537101	AMERICAN ELECTRIC POWER ORD			735	62,535	59,697
	573284106	MARTIN MARIETTA MATERIALS ORD			39	13,021	19,457
	30040W108	EVERSOURCE ENERGY ORD			450	38,912	27,774
	384802104	WW GRAINGER ORD			265	119,715	219,603
	518439104	ESTEE LAUDER CL A ORD			144	34,620	21,060
	00766T100	AECOM ORD			753	52,094	69,600
	285512109	ELECTRONIC ARTS ORD			953	125,419	130,380
	00130H105	THE AES CORPORATION			2,785	67,826	53,611
	751212101	RALPH LAUREN CL A ORD			106	12,714	15,285
	854502101	STANLEY BLACK AND DECKER ORD			404	60,416	39,632
	680223104	OLD REPUBLIC INTERNATIONAL ORD			710	15,549	20,874
	74251V102 959802109	PRINCIPAL FINANCIAL GROUP ORD WESTERN UNION ORD			423 5,440	25,744 109,016	33,277
	15189T107	CENTERPOINT ENERGY ORD			880	19,932	64,845 25,142
	278865100	ECOLAB ORD			180	39,033	35,703
	863667101	STRYKER ORD			185	45,639	55,400
	31620R303	FIDELITY NATIONAL FINANCIAL ORD			530	21,878	27,041
	46284V101	IRON MOUNTAIN ORD			1,480	70,118	103,570
	776696106	ROPER TECHNOLOGIES ORD			127	55,926	69,236
	G51502105	JOHNSON CONTROLS INTERNATIONAL ORD			977	57,977	56,314
	770323103	ROBERT HALF ORD			865	83,404	76,051
	00724F101	ADOBE ORD			189	86,405	112,757
	12541W209	CH ROBINSON WORLDWIDE ORD			1,571	140,151	135,719
	29476L107	EQUITY RESIDENTIAL REIT ORD			354	25,669	21,651
	842587107	SOUTHERN ORD			1,312	82,253	91,997
	501889208	LKQ ORD			336	14,431	16,057
	68902V107	OTIS WORLDWIDE ORD			1,388	110,750	124,184
	445658107	JB HUNT TRANSPORT SERVICES ORD			294	49,968	58,723
	570535104	MARKEL GROUP ORD			16	18,511	22,718
	053807103	AVNET ORD			412	17,312	20,765
	704326107	PAYCHEX ORD			881	94,334	104,936
	69351T106	PPL ORD			1,465	42,155	39,702
	084423102	WR BERKLEY ORD			232	11,830	16,407
	929740108	WABTEC ORD			207	17,353	26,268
	363576109	ARTHUR J GALLAGHER ORD			298	42,359	67,014
	682189105	ON SEMICONDUCTOR ORD			205	9,943	17,124
	127387108	CADENCE DESIGN SYSTEMS ORD			88	13,538	23,968
	62944T105	NVR ORD			18	104,439	126,008
	981475106	WORLD KINECT ORD			478	15,524	10,889
	171340102	CHURCH AND DWIGHT ORD			1,187	100,642	112,243
	651639106	NEWMONT ORD			2,842	151,311	117,630
	15135B101	CENTENE ORD			1,260	85,519	93,505
	25746U109	DOMINION ENERGY ORD			1,478	100,477	69,466
	482480100	KLA ORD			378	139,039	219,731
	02079K305	ALPHABET CL A ORD			8,025	861,144	1,121,012

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			(c) Description of Investment, Including:				(1) 6
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	962166104	WEYERHAEUSER REIT			1,138	41,924	39,568
	00846U101	AGILENT TECHNOLOGIES ORD			195	24,900	27,111
	337932107	FIRSTENERGY ORD			915	31,738	33,544
	773903109	ROCKWELL AUTOMAT ORD			93	24,613	28,875
	26441C204	DUKE ENERGY ORD			1,245	120,392	120,815
	291011104	EMERSON ELECTRIC ORD			2,734	253,810	266,100
	48203R104 824348106	JUNIPER NETWORKS ORD SHERWIN WILLIAMS ORD			2,673 450	74,671	78,800
	56418H100	MANPOWERGROUP ORD			232	117,291 23,499	140,355 18,437
	670346105	NUCOR ORD			1,211	157,327	210,762
	49456B101	KINDER MORGAN CL P ORD			3,931	66,450	69,343
	72147K108	PILGRIMS PRIDE ORD			117	2,857	3,236
	101121101	BOSTON PROPERTIES REIT ORD			257	23,616	18,034
	778296103	ROSS STORES ORD			228	27,380	31,553
	037833100	APPLE ORD			18,050	2,448,045	3,475,166
	723787107	PIONEER NATURAL RESOURCE ORD			187	34,139	42,052
	681919106	OMNICOM GROUP ORD			1,966	144,569	170,079
	668771108	GEN DIGITAL ORD			5,351	130,421	122,110
	452308109	ILLINOIS TOOL ORD			1,120	240,401	293,373
	192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			1,030	78,373	77,796
	595112103	MICRON TECHNOLOGY ORD			1,988	166,192	169,656
	893641100	TRANSDIGM GROUP ORD			78	49,499	78,905
	46120E602	INTUITIVE SURGICAL ORD			99	24,671	33,399
	94106L109	WASTE MANAGEMENT ORD			812	117,299	145,429
	74915M100	QURATE RETAIL SRS A ORD			7,881	84,078	6,904
	892356106	TRACTOR SUPPLY ORD			403	82,847	86,657
	372460105	GENUINE PARTS ORD			322	42,745	44,597
	25470M109	DISH NETWORK CL A ORD			1,482	27,213	8,551
	87612G101	TARGA RESOURCES ORD			217	6,966	18,851
	126117100	CNA FINANCIAL ORD			78	3,573	3,300
	816851109	SEMPRA ORD			694	46,557	51,863
	031100100	AMETEK ORD			120	15,439	19,787
	37940X102	GLOBAL PAYMENTS ORD			376	57,595	47,752
	64828T201	RITHM CAPITAL ORD			3,142	32,582	33,557
	573874104	MARVELL TECHNOLOGY ORD			598	31,399	36,065
	G7997R103	SEAGATE TECHNOLOGY HOLDINGS ORD			2,043	160,775	174,411
	233331107	DTE ENERGY ORD			248	28,071	27,344
	460146103	INTERNATIONAL PAPER ORD			1,179	56,693	42,621
	50155Q100	KYNDRYL HOLDINGS ORD			1,105	18,811	22,962
	30161N101 934423104	EXELON ORD WARNER BROS. DISCOVERY SRS A ORD			1,549 4,720	47,886 132,078	55,609 53,714
	48251W104	KKR AND CO ORD			4,720	22,130	37,862
	H84989104	TE CONNECTIVITY ORD			353	40,741	49,596
	889478103	TOLL BROTHERS ORD			189	8,322	19,427
	679580100	OLD DOMINION FREIGHT LINE ORD			51	12,504	20,672
	339041105	FLEETCOR TECHNOLOGIES ORD			158	30,036	44,652
	46982L108	JACOBS SOLUTIONS ORD			265	33,463	34,397
	00090Q103	ADT ORD			1,364	11,824	9,302
	34964C106	FORTUNE BRANDS INNOVATIONS ORD			222	18,805	16,903
	47233W109	JEFFERIES FINANCIAL GROUP ORD			432	12,561	17,457
	IE000S9YS762USD	LINDE ORD			552	175,761	226,712
	127097103	COTERRA ENERGY ORD			819	20,394	20,901
	21037T109	CONSTELLATION ENERGY ORD			259	25,085	30,274
	25179M103	DEVON ENERGY ORD			622	29,746	28,177
	60770K107	MODERNA ORD			227	24,957	22,575
	68268W103	ONEMAIN HOLDINGS ORD			408	18,540	20,074
	499049104	KNIGHT SWIFT TRANSPRTATN CL A ORD			374	20,989	21,561
	49446R109	KIMCO REALTY REIT ORD			740	15,239	15,769
	25278X109	DIAMONDBACK ENERGY ORD			121	16,955	18,765
	12008R107	BUILDERS FIRSTSOURCE ORD			158	22,042	26,376
	60855R100	MOLINA HEALTHCARE ORD			51	16,164	18,427
	76954A103	RIVIAN AUTOMOTIVE CL A ORD			878	16,603	20,598
	50540R409	LABORATORY CORPRTN OF AMER HLDGS ORD			133	28,284	30,230
	34965K107	FORTREA HOLDINGS ORD			133	4,749	4,642
	099724106	BORGWARNER ORD			667	26,918	23,912
	71880K101	PHINIA ORD			133	4,029	4,029
	531229789	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			720	24,297	20,722
	531229722	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			180	8,492	6,730
	487836108	KELLANOVA ORD			2,162	127,884	120,877
	03852U106	ARAMARK ORD			451	12,744	12,673
	235851102	DANAHER ORD			325	66,486	75,185
	US92338C1036	VERALTO ORD			95	7,577	7,815
	92942W107	WK KELLOGG ORD			540	8,250	7,092

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			(c) Description of Investment, Including:					
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
	US29430C1027	VESTIS ORD			225	4,497	4,756	
	G61188127	LIBERTY GLOBAL CL C ORD			4,445	109,453	82,855	
	21871X109	COREBRIDGE FINANCIAL ORD			245	5,322	5,307	
	84265V105	SOUTHERN COPPER ORD			184	15,274	15,837	
	Y4788U106	3B BLACKBIO DX ORD			55,500	293,368	526,596	
	609496	ARMAN FINANCIAL SERVICES ORD			19,447	241,317	569,689	
	P6799C108	MILLS ESTRUT E SERVI OS DE ENG ORD			83,553	128,464	233,582	
	Y806JK108	SIRCA PAINTS INDIA ORD			169,990	548,982	837,246	
	X672A2104 X3964A109	IFIRMA ORD INTER CARS ORD			133,483	729,654 254,107	1,184,705 368,644	
	X7807K117	SHOPER ORD			2,400 9,000	122,908	75,529	
	Y2R9HR103	HYUNDAI EZWEL ORD			68,558	401,120	315,136	
	Y7S84X104	RAY ORD			19,300	363,289	342,422	
	Y7330K104	ROUTE MOBILE ORD			31,000	578,882	595,515	
	Y1100T130	CAPLIN POINT LABORATORIES ORD B			31,900	292,861	519,880	
	G47461101	IENERGIZER ORD			74,144	332,757	54,348	
	KYG7013H1056	PERFECT MEDICAL ORD			524,000	283,963	221,449	
	ID1000143100	MEDIKALOKA HERMINA ORD			1,870,600	153,941	181,022	
	CA69946Q1046CAD	PAREX RESOURCES ORD			8,700	204,797	164,618	
	Y2015W101	DATAMATICS GLOBAL SERVICES ORD			51,170	267,142	445,357	
	G3224D108	EUROEYES ORD			193,000	133,317	128,773	
	YOR8YR118	ANTONY WASTE HANDLING CELL ORD			47,900	225,342	278,833	
	TW0006679004	ZILLTEK ORD			4,000	25,445	59,302	
	Y9867G100	JEISYS MEDICAL ORD			4,400	20,323	35,838	
	Y613MD100	M3TEK ORD			53,000	202,965	330,705	
	X9797H104	VIGO PHOTONICS ORD			1,200	127,443	149,533	
	G31237103	ESSEX BIO-TECH ORD			316,000	164,445	100,766	
	MXP321131015	CORPORAT FRAGUA B ORD			11,200	233,983	330,686	
	Y5341V127	LT FOODS ORD			266,900	394,088	651,744	
	Y44799115	JYOTI RESINS AND ADHESIVES ORD T			4,000	63,005	74,745	
	628591901	EO TECHNICS ORD			500	30,037	59,360	
	Y5S53A105	MANORAMA INDUSTRIES ORD			20,185	270,175	460,285	
	SG1U22933048	RIVERSTONE HOLDINGS ORD			1,055,000	466,188	563,850	
	Y517A0120	LANDMARK CARS ORD			4,400	28,885	44,114	
	Y2482S104	FIEM INDUSTRIES ORD			11,500	247,731	289,905	
	BRPGMNACNOR8	EMPREEND PAGUE MENOS ORD SHS			143,400	83,308	116,902	
	Y8T073135	SUPREMA ORD			5,637	103,717	91,258	
	MX010M000018MXN	GRUPO AEROP DEL CENTRO NORTE B ORD			20,371	184,513	216,238	
	Y2R7G8100	FLITTO ORD			2,340	49,125	52,781	
	MX01VE0M0003	CORPORACION INMOBILIARIA VESTA ORD			89,100	299,581	354,779	
	Y6955M106	PHILIPPINE SEVEN ORD			161,100	249,119	221,685	
	Y793DQ101	SILICON CRAFT ORD F			585,850	150,469	121,864	
	BRVAMOACNOR7	VAMOS LOCACAO CAMINHOES MAQ EQUI ORD			6	15	12	
	ID1000165004	AVIA AVIAN ORD			2,543,450	107,415	82,596	
	ID1000117302	MIDI UTAMA ORD			7,796,900	223,871	217,748	
	ID1000164700	CISARUA MOUNTAIN ORD			611,100	164,779	159,155	
	Y6849M114	PERMANENT MAGNETS ORD T			9,000	170,623	154,045	
	KR7093320000	KINX ORD			10,900	630,076	843,800	
	Y83455108	SYSGRATION ORD			16,000	17,959	18,638	
	Y9T95Z119	WORLDEX ORD			4,100	83,086	81,497	
	B2PSTS905	EPSILON NET S.A.			48,000	506,017	506,902	
	21240E105	CONTROLADORA VUEL ADR REP 10 ORD CPO			30,500	197,547	286,090	
	KYG211641017	CHLITINA ORD			12,000	75,384	76,441	
	MYQ013800006MYR	MY E.G. SERVICES ORD			978,900	162,354	173,624	
	MYQ025800002	AGMO HOLDINGS ORD			1,860	248	212	
	P5R526106	HAPVIDA PARTICIPACOES E INVESTIMENTOS ORD			464,600	327,043	425,615	
	X1424M101	CLOUD TECHNOLOGIES ORD			1,752	32,086	29,762	
	TRESOKM00022	SOK MARKETLER ORD			34,000	77,171	62,108	
	X8469B106	SPYROSOFT ORD			1,838	212,195	270,167	
	INE216P01012	AAVAS FINANCIERS ORD			15,700	287,895	289,091	
	Y24945118	63 MOONS TECHNOLOGIES ORD			7,000	58,175	39,659	
	Y4S6D3150	JTL INDUSTRIES ORD			28,800	86,689	82,354	
	Y1716Q108 Y0089U118	CSL FINANCE LIMITED ALLIED DIGITAL SERVICES ORD			15,500 50,500	90,324 87,999	84,770 83,232	
					36,476,504	315,484,979	369,592,270	
POOL	ED SEPARATE ACCOUNTS:							
, OOL	PRISA2RER	PRISA II REIT RET			1,272	29,077,369	59,526,829	
	PRISAZRER	PRISA REIT			1,272	38,866,179	88,992,750	
					1,117	33,000,173	00,332,730	
					2,389	67,943,548	148,519,579	

		(c) Description of Investment, Including:				
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
COLLECTIVE TRUSTS: JPMSSPRER	JPMORGAN SSPF REIT			4,565,666	19,575,789	45,976,711
JPMSPFRER	JPMORGAN SPF REIT			3,245,912	13,404,361	36,516,832
LSVEMCITR	LSV EMERG MKT EQ TR II CIT			1,021,819	10,442,856	15,899,505
MFSINCITR	MFS INTERNATIONAL GROWTH CIT			747,283	14,230,326	17,471,481
TIMESCITR	TIMES SQUARE CIT			1,437,408	14,374,079	21,006,998
BRUS1CITR	BLACKROCK RUSSELL 1000 GROWTH			981,620	54,342,041	72,532,441
VICSYCITR	VICTORY SYCAMORE SMALL CAP VAL			222,409	10,932,258	12,092,632
999493901DMBA	EB DV STOCK OPEN END FUND			2,948	20,938,940	22,131,420
JPMORCITR	JPMORGAN LONG SECURITIZED			52,172,929	425,618,410	398,079,449
				64,397,993	583,859,060	641,707,469
REGISTERED INVESTMENT CO						
233203819	DFA US SMALL CAP VAL I			223,321	8,246,835	10,036,039
362008260	GMO:QUALITY III			1,736,543	44,777,206	49,890,888
317609352	GRANDEUR ITL OPP INST			4,853,758	22,275,730	17,327,915
922031810	VANGUARD INT-TM INV ADM			931,109	7,816,126	8,082,027
922031877	VANGUARD SH-TM INV INST			3,412,039	34,072,796	34,905,157
54401E622	LORD ABBETT SH DUR R6			6,039,011	23,127,591	23,310,584
922031778	VANGUARD LG-TM INV ADM			28,233,699	252,356,202	229,539,975
921937785	VANGUARD TOT BD INST+			13,047,609	120,584,952	126,692,280
92189F437	VANECK:FA HIGH YLD BOND			507,580	15,816,511	14,608,152
25434D203 46138J619	DFA INTL VALUE I INVESCO RUSSEL 1000 DM			1,264,658 615,163	23,402,798 31,500,874	25,305,804 31,625,530
				60,864,490	583,977,621	571,324,351
REAL ESTATE:	AFW DADTNIEDS VIII			F 480 00F	F 400 00F	1 000 702
AEWPN7RER	AEW PARTNERS VII			5,480,005	5,480,005	1,660,763
AEWSH2RER	AEW SENIOR HOUSING INVESTORS II			2,769,426	2,769,426	3,276,689
DRAGR8RER	DRA GROWTH AND INCOME FUND VIII, LLC			5,350,088	5,350,088	1,988,000
HARRICRER	HARRISON STREET CORE PROPERTY FUND			25,077	31,419,389	37,216,101
HARRI5RER	HARRISON STREET V			4,251,904	4,251,904	7,687,786
LIONITRER	LION INDUSTRIAL TRUST PROPERTIES			24,879	40,568,185	95,888,246
MORGSPRER	MORGAN STANLEY PRIME PROPERTY FUND			4,081	54,033,993	82,613,405
PAREF5RER	PA REAL ESTATE FUND V			3,479,439	3,479,439	1,218,707
SENHO5RER	SENIOR HOUSING PARTNERS V			17,245,625	17,245,625	17,549,065
ROCSHLRER	ROC SENIORS HOUSING FUND LLC			9,208,898	9,208,898	6,999,557
RREEF2RER	RREEF AMERICA REIT II			521,142	50,628,204	67,583,072
TAFDIIRER	THE REALTY ASSOCIATES FUND XI			380,138	380,138	676,007
UBSTRURER	UBS TRUMBULL PROPERTY FUND			3,385	26,655,548	31,386,852
USAAEARER	USAA EAGLE RE			44,605,456	44,605,456	77,585,590
DRAG8CRER	DRA GROWTH & INC FD VIII			8,626,667	8,626,667	818,000
CLARGARER	CLARION GABLES MULTI FAMILY TRUST			20,255	24,257,078	28,858,771
AEWVUSRER	AEW Value U. S.			7,245,541	7,245,541	7,935,741
RREEFCRER	RREEF CPIF			308,900	43,288,306	65,643,600
TAFD12RER	REALTY ASSOCIATES FUND XII UTP, L.P.			9,607,215	9,607,215	12,511,345
AEWSH4RER	AEW SENIOR HOUSING INVESTORS IV			7,466,231	7,466,231	5,916,691
AEWCO4RER	AEW SR COINVEST IV			4,640,119	4,640,119	3,619,545
PRAEDXRER	PRAEDIUM X MIH			12,416,025	12,416,025	10,435,611
TACORERER	TA Realty Core Property Fund, LP			20,380	27,643,758	26,931,846
TARLOGRER	TA Realty Logistics Fund, LP			24,121	26,447,717	24,873,625
HIPROPRER HEITM5RER	HINES US PROPERTY PART LP HEITMAN V			15,887 5,613,455	15,926,939 5,613,455	14,775,332 5,580,743
				149,354,340	489,255,349	641,230,690
LIMITED PARTNERSHIPS:						
BRENT5PER	BRENTWOOD ASSOC PE V, LP			16,821,251	16,821,251	24,089,516
CANVS1PER	CANVAS VENTURE I PE			7,358,384	7,358,384	7,899,934
CERLL2DAR	CERBERUS OFFSHORE LEVERAGED LOAN FD II			1	1	4,841,217
CHRBK8PER	CHARLESBANK VIII PE LP			7,780,157	7,780,157	7,191,254
COLCP5PER	COLUMBIA CAPITAL PARTNERS FUND V, L.P.			9,230,415	9,230,415	9,514,638
COLCP6PER	COLUMBIA CAPITAL PARTNERS FUND VI, L.P.			17,201,530	17,201,530	26,067,281
COLCI OI LIN	CROSS CREEK II PE			6,105,421	6,105,421	12,283,706
CRCRK2PER				7,148,304	7,148,304	14,707,060
	CROSS CREEK III PE					
CRCRK2PER	CROSS CREEK III PE EDGEWATER GROWTH CAPITAL PARTNERS III			18,104,682	18,104,682	8,125,411
CRCRK2PER CRCRK3PER		 			18,104,682 4,760,296	
CRCRK2PER CRCRK3PER EDGEG3PER	EDGEWATER GROWTH CAPITAL PARTNERS III			4,760,296	4,760,296	406,722
CRCRK2PER CRCRK3PER EDGEG3PER GROTP7PER	EDGEWATER GROWTH CAPITAL PARTNERS III GROTECH PARTNERS VII, L.P.			4,760,296 13,481,660	4,760,296 13,481,660	406,722 8,204,813
CRCRK2PER CRCRK3PER EDGEG3PER GROTP7PER GROTV2PER	EDGEWATER GROWTH CAPITAL PARTNERS III GROTECH PARTNERS VII, L.P. GROTECH VENTURES II, L.P.	 		4,760,296	4,760,296	8,125,411 406,722 8,204,813 39,682,899 1,234,343

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			(c) Descrip	otion of Investment,	Including:		
(a)	LEVALEADED	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	LEVNE4PER LEVNE5PER	LEVINE LEICHTMAN CAPITAL PARTNERS IV PE LEVINE LEICHTMAN CAPITAL PARTNERS V			9,629,192 1,509,097	9,629,192 1,509,097	3,579,855 1,342,914
	LESBICFIR	LEVINE LEICHTMAN CAPITAL SBIC FI			494,984	494,984	236,108
	LEPCS2PER	LEVINE LEICHTMAN PCSII (FORMERLY DV II)			1	1	210,981
	MENLO7PER	MENLO VENTURE XII, L.P.			25,780,509	25,780,509	40,082,539
	MERCA2PER	MERCATO GROWTH II, L.P.			6,113,065	6,113,065	660,463
	MONARCDAR	MONARCH DEBT RECOVERY FUND			10,533	43,000,000	65,812,020
	OMEGA4PER	OMEGA FUND IV PE			4,542,146	4,542,146	2,381,917
	PAPE3BPER PAPE3CFIR	PA PRIVATE EQUITY FUND III, CLASS B PA PRIVATE EQUITY FUND III, CLASS C			5,395,895 1,178,666	5,395,895 1,178,666	2,069,161 924,920
	PAPE4CPER	PA PRIVATE EQUITY FUND IV, CLASS C			5,990,579	5,990,579	3,475,643
	PAPE6CPER	PA PRIVATE EQUITY FUND VI, CLASS C			4,404,091	4,404,091	4,954,947
	PAPE7CFIR	PA PRIVATE EQUITY FUND VII, CLASS C			2,874,073	2,874,073	2,871,110
	PASECFPER	PA SECONDARY FUND			10,426,356	10,426,356	2,192,734
	PELIO6PER	PELION VENTURES VI, L.P.			10,000,000	10,000,000	18,236,468
	QUEST3PER	QUESTMARK PARTNERS III, L.P.			7,425,916	7,741,023	836,694
	SIGPK2PER	SIGNAL PEAK II L.P. PE			14,987,827	14,987,827	26,527,285
	SOFIN9PER VSPRI3PER	SOFINNOVA VENTURE PARTNERS IX LP VSPRING LIMITED PARTNERS III, L.P.			10,377,356 22,281,188	10,377,356 22,281,188	5,842,159 4,542,721
	RMWDL2DAR	RMWC DIRECT LENDING FUND II, LP			8,278,848	8,278,848	8,135,963
	OMEGA5PER	OMEGA FUND V PE			12,907,448	12,907,448	3,976,337
	CERLL3DAR	CERBERUS OFFSHORE LEVERAGE LOAN FD III			8,680,558	8,680,558	13,172,828
	JLLPF7PER	JLL PARTNERS FUNDS VII, L.P.			13,870,032	13,870,032	20,380,934
	PAPE8CPER	PA PRIVATE EQUITY FUND VIII, CLASS C			10,362,314	10,362,314	16,002,737
	WHOAKNIGR	WHITE OAK GLOBAL ADVISORS, LLC			31,774,880	31,774,880	24,619,132
	BAVEXIPER	BATTERY VENTURES XI-A			2,966,515	2,966,515	11,709,295
	BVEXISPER	BATTERY VENTURES XI-A SIDE			1,702,511	1,702,511	7,405,234
	VISTVIPER VISIIIPER	VISTA EQUITY VI VISTA FOUND III			4,907,848	4,907,848 22,623,765	8,118,348 31,665,417
	DRIVC2PER	DRIVE CAPITAL FUND II			22,630,212 9,412,049	9,412,049	10,007,784
	GOLDP4NIR	GOLDPOINT IV NIGD			22,179,327	22,179,327	20,653,990
	ZETTA2PER	ZETTA VENTURE II LP			11,492,000	11,492,000	15,151,801
	CANVS2PER	CANVAS VENTURE 2 PE			12,980,292	12,980,292	15,457,115
	LEVNE6PER	LEVINE LEICHTMAN VI			24,669,298	24,669,298	36,320,857
	VALEQ4PER	VALOR EQUITY IV LP			19,067,015	19,067,015	45,221,054
	KOHLB8PER	KOHLBERG TE VIII			22,131,758	22,131,758	34,385,024
	MENL14PER SOFINXPER	MENLO VENTURES XIV, L.P. SOFINNOVA VENTURE PARTNERS X LP			17,999,809	17,999,809	43,265,429
	NEWMT5PER	NEW MOUNTAIN V			13,742,213 13,059,311	13,742,213 13,059,311	12,453,355 26,095,927
	KOPERNHFR	KOPERNIK GLOBAL LP			13,100,677	14,389,261	22,072,119
	BRENT6PER	BRENTWOOD ASSOC PE VI LP			17,854,954	17,854,954	25,652,872
	NMTGD2NGR	NEW MTN GUARD II NIGD			9,403,583	9,403,583	9,175,296
	BAVE12PER	Battery Ventures XII-A			13,869,445	13,869,445	27,181,133
	BVE12SPER	Battery Ventures XII-A Side			7,754,863	7,754,863	15,388,229
	CRCRK5PER	CROSS CREEK V PE			11,184,872	11,184,872	17,428,573
	CHRBO9PER CHRBK9PER	CHARLESBANK IX OVER PE CHARLESBANK IX PE LP			3,914,549 19,911,961	3,914,549 19,911,961	4,776,892 25,833,254
	EDGEIVPER	EDGEWATER GROWTH CAP PART IV			9,960,565	9,960,565	11,857,568
	LIGHT3PER	LIGHTSPEED VENTURES III			26,059,412	26,059,412	44,230,512
	SHENKAFIR	Shenkman Opportunistic Credit - A/JAN-24-1 A			15,000	15,000,000	15,000,000
	SHENKBFIR	Shenkman Opportunistic Credit - B/JAN-21-2 B			30,874	25,000,000	35,317,285
	HARVP2NIR	HARVEST PARTNERS II NIGD			17,634,574	17,634,574	24,611,033
	SIGPK3PER	SIGNAL PEAK III LP PE			7,320,000	7,320,000	15,010,538
	CHRBOPNIR	CHARLESBANK OPP NIGD			14,170,136	14,170,136	14,009,892
	COLCP7PER	COLUMBIA CAPITAL PARTNERS FUND, VII PE			16,385,771	16,385,771	18,126,037
	HIGADVPER ATLAS1PER	HIG ADVANTAGE BUYOUT PE ATLAS VENTURE OPPORTUNITY FUND I, LP			11,730,818 4,244,927	11,730,818 4,244,926	14,288,817 3,560,263
	ABRY4NIGR	ABRY FUND IV			11,881,692	11,881,692	12,460,276
	OMEGA6PER	OMEGA FUND VI PE			12,269,963	12,269,963	10,415,909
	MENLO2PER	MENLO SPECIAL PE			13,531,281	13,531,281	20,535,182
	DRIVO1PER	DRIVE CAPITAL OVERDRIVE FUND 1			14,857,101	14,857,101	18,818,171
	AICOP2NIR	AIC OPP PART II NIGD			2,764,329	2,764,329	1,784,073
	ABRY09PER	ABRY PARTNERS IX LP			27,671,659	27,671,659	36,708,089
	HARBVEPER	HARBOURVEST			10,181,836	10,181,836	17,594,693
	NMTGD3NGR	NEW MTN GUARDIAN III			2,500,000	25,000,000	24,686,917
	AUDXVIPER VIST2APER	AUDAX EQUITY VI PE Vista Equity II			21,285,591 3,324,073	21,285,591 3,324,073	31,515,403 3,542,883
	HIGWHEPER	HIG WHITEHORSE EQUITY SIDE-CAR			1,740,133	1,740,133	2,753,616
	ALBUM3PER	ALBUM VENTURES III			6,630,000	6,630,000	13,047,265
	MADACCPER	MADRONA ACCELERATION FUND			2,794,955	2,794,955	8,146,628
	DRIVC3PER	DRIVE CAPITAL FUND III			7,726,671	7,726,671	7,128,314
	HARVP8PER	HARVEST PARTNERS VIII PER			17,217,469	17,217,469	24,090,258
	VALSV1PER	Valor Siren Ventures I L.P.			8,553,814	8,553,814	14,289,792

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FORM 5500, SCHEDULE H, PART IV, LINE 4i -- SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2023

			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	HIGMM3PER	HIG MIDDLE MARKET III			12,720,488	12,720,488	15,317,897
	MSPARIMAR	MSP ARISTAEUS LTD			595,957	58,980,923	76,138,578
	HIGWHPNIR MANSTRMAR	HIG WHITEHORSE PRIN MAN STRATEGIES CLASS F-1 USD SHARES			16,639,433 39,272	16,639,433 38,970,738	14,113,008 48,790,851
	LIGH13PER	LIGHTSPEED GEN XIII			4,600,000	4,600,000	6,605,001
	KICKS5PER	KICKSTART SEED V			4,261,364	4,261,364	6,194,310
	LIGHT4PER	LIGHTSPEED GEN IV			14,250,000	14,250,000	17,505,440
	OPENV6PER	OPENVIEW VENTURES PARTNERS VI			7,902,833	7,902,833	6,449,840
	WYNNC5PER	WYNNCHURCH CAPITAL PARTNERS V, L.P.			3,475,772	3,475,772	4,269,242
	CHRBK2NIR	CHARLESBANK OPP II			15,040,118	15,040,118	15,519,271
	GRIDIVPER VALEQ5PER	GRIDIRON CAPITAL FUND IV, L.P. VALOR EQUITY PARTNERS V L.P.			9,333,414 13,821,255	9,333,414 13,821,255	18,207,340 18,964,569
	CHBKTOPER	CHARLESBANK TECHNOLOGY OPPORTUNITIES FUND L.P.			8,448,425	8,448,425	17,495,771
	BVE13SPER	BATTERY VENTURES XIII SIDE			7,904,000	7,904,000	10,956,443
	BAVE13PER	BATTERY VENTURES XIII			12,209,000	12,209,000	15,075,258
	JLLPF8PER	JLL PARTNERS FUND VIII, LP			8,799,049	8,799,049	13,523,542
	CERLIVDAR	CERBERUS OFFSHORE LEVER L IV			10,103,410	10,103,410	11,544,249
	VISTIVPER	VISTA FOUNDATION IV			15,258,671	15,258,671	15,013,413
	ATLA12PER	ATLAS VENTURES XII			4,642,198	4,642,198	4,609,779
	VISCR3PER	VISTA CREDIT PARTNERS III ZETTA VENTURE PARTNERS III LP			14,578,657	14,578,657	15,744,757
	ZETTA3PER ANGEL4NGR	ANGELO GORDON IV LP			7,608,333 19,358,477	7,608,333 19,358,477	8,437,760 20,161,389
	CRCRK6PER	CROSS CREEK PARTNERS VI LP			3,079,538	3,079,538	2,965,186
	PELIO7PER	PELION VENTURES VII PE			8,175,000	8,175,000	9,776,383
	MERIT7PER	MERITECH CAPITAL VII			7,875,000	7,875,000	8,482,879
	MENL15PER	MENLO VENTURES XV			17,800,000	17,800,000	19,251,745
	CANVS3PER	CANVAS VENTURE III			6,406,936	6,406,936	6,762,539
	CROSIXPER	CROSSLINK CAPITAL IX			6,000,000	6,000,000	6,170,574
	CHRBKXPER	CHARLESBANK EQUITY FUND X			12,123,742	12,123,742	14,178,289
	STONIVPER	STONEPEAK INFRASTRUCTURE IV			14,429,094	14,429,094	15,920,973
	HARVP3NIR MADAC2PER	HARVEST PART STRUCT CAP FD III MADRONA ACCELERATION FUND II			10,329,729 3,681,250	10,329,729 3,681,250	11,594,062 3,455,372
	CHRBOXPER	CHARLESBANK X OVERAGE FD			4,861,735	4,861,735	6,076,058
	KOHLB9PER	KOHLBERG TE IX			20,660,890	20,660,890	29,501,117
	BATSE1PER	Battery Select Ventures I			8,000,000	8,000,000	6,580,942
	SHENKTNIR	SHENKMAN TACTICAL CF			13,850,914	13,850,914	17,088,717
	NMTGD6PER	NEW MTN GUARD VI NIGD			18,919,940	18,919,940	21,918,534
	KICKC1PER	KICKSTART COINV FD I			4,537,500	4,537,500	4,066,614
	MADVT8PER BNDST1NIR	MADRONA VENT FD VIII BOUNDARY STREET CAP SBIC 1 LP			2,265,000 10,594,039	2,265,000 10,594,039	2,765,748 12,049,573
	CRCKC3PER	CROSS CREEK CAPITAL III PE			2,840,000	2,840,000	2,706,014
	REDPT4PER	REDPOINT OMEGA IV LP			4,697,379	4,697,379	4,832,896
	MERIFRPER	MERITECH FRANCHISE FUND L.P.			1,475,000	1,475,000	1,507,316
	OMEGA7PER	OMEGA FUND VI PE			8,109,149	8,109,149	7,275,967
	RMWDL4DAR	RMWC DIRECT LENDING FUND II, LP			15,000,000	15,000,000	15,786,393
	AUDJRNIGR	Audax Private Equity Junior Capital Fund			8,923,439	8,923,439	9,664,278
	HPSSPVNIR	HPS SPECIALTY LOAN			21,618,722	21,618,722	23,229,951
	ENTGLOMAR MONCAPNIR	ENTRUST GLOBAL MONROE CAPITAL FEEDER FD IV			30,144,841 25,547,973	30,144,841 25,547,973	21,977,649 25,999,897
	HERZFENGR	HCM Cayman Feeder Ltd			80,000,000	80,000,000	84,660,855
	SHENKANIR	Shenkman Opp Class A			25,000	25,000,000	26,510,351
	CHARG1PER	Charger Investment Partners Fund 1			4,548,942	4,548,942	3,696,435
	ISQGL3PER	ISQ GLOBAL INFRASTRUCTURE FD III			13,810,571	13,810,571	14,394,112
	DRIVC4PER	Drive Capital Fund IV			5,398,024	5,398,024	4,951,398
	DRIVEC2PER	DRIVE CAPITAL OV II			7,916,283	7,916,283	7,034,886
	ANGCS2NGR	Angelo Gordon Credit Solutions II			17,862,420	17,862,420	17,294,550
	KICKS6PER	KICKSTART SEED FUND VI ALBUM HITS II			2,000,000	2,000,000	1,803,146
	ALBUM2PER MENLO3PER	Menlo Special Opportunities III			1,167,500 4,000,000	1,167,500 4,000,000	1,612,177 3,502,801
	ATLAS2PER	ATLAS VENTURES OPP II			2,187,879	2,187,879	1,783,450
	ABRYH2PER	ABRY HERITAGE PARTNERS II			2,812,674	2,812,674	2,551,839
	KKRGL4PER	KKR GLOBAL INFRASTRUCTURE IV			20,548,757	20,548,757	21,818,772
	LIGHTAPER	LIGHTSPEED XIV-A			1,795,500	1,795,500	1,696,265
	LIGHTBPER	LIGHTSPEED XIV-B			1,694,000	1,694,000	1,808,552
	LIGHTVPER	LIGHTSPEED SELECT V			3,640,000	3,640,000	3,328,530
	ATLA13PER	ATLAS VENTURES XIII			1,164,165	1,164,165	966,383
	HARVP9PER VALSV2PER	HARVEST PARTNERS VIII VALOR SIREN VENTURES II			5,932,599	5,932,599 4,188,460	5,938,647 4,684,484
	VAEPO1PER	VALOR SIREN VENTURES II VALOR EQUITY PARTNERS			4,188,460 9,710,815	4,188,460 9,710,815	10,959,452
	BAVE14PER	BATTERY VENTURES XIV			4,824,000	4,824,000	4,132,695
	PWAPROPER	PGIM WADHWANI PROTEUS			20,000,000	20,000,000	19,576,918
	ALBUM4PER	ALBUM VENTURES IV			1,087,500	1,087,500	949,775
	SOFIXIPER	SOFINNOVA VENTURE PARTNERS			3,600,000	3,600,000	3,529,063

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FORM 5500, SCHEDULE H, PART IV, LINE 4i -- SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2023

	(c) Description of Investn				Investment, Including:			
a)	APOGH6PER	(b) Identity of Issuer, Borrower, Lessor, or Similar Party Apogem Heritage Fund VI LP	Coupon rate	Maturity Date	Par or Shares 16,405,189	(d) Cost 16,405,189	(e) Current Value 21,550,89	
					1,704,276,278	1,933,608,543	2,311,525,54	
103-1	2 INVESTMENT ENTITIES: PACIBLCMR	PACIFIC BANK LOAN CO-MINGLED FUND			10 776 721	10 705 130	16 676 00	
	BRIDGEHFR	BRIDGEWATER PURE			10,776,721 44,455	10,795,139 45,282,650	16,676,99 50,390,16	
	FIERAOLPR	FIERA INTL EQUITY LONG LP			13,051,899	13,451,614	18,242,60	
	MONDRILPR	MONDRIAN INTERNATIONAL EQUITY FOCUSED FUND, LP		 .	2,618,893	26,429,889	30,141,09	
					26,491,968	95,959,292	115,450,85	
	OTHER:							
	V0055BAK1	AFRICA FINANCE CORP	3.750	10/30/2029	1,500,000	1,423,157	1,307,19	
	698299AW4	PANAMA, REPUBLIC OF (GOVERNMENT)	6.700	01/26/2036	655,000	775,212	647,92	
	455780CY0 718286CJ4	INDONESIA, REPUBLIC OF (GOVERNMENT) PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	2.150 2.457	07/28/2031 05/05/2030	540,000 2,118,000	507,481 1,951,825	455,63 1,879,64	
	718286CN5	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	1.950	01/06/2032	1,490,000	1,272,835	1,229,81	
	M8180AAD0	QATARENERGY	2.250	07/12/2031	2,147,000	2,033,435	1,825,57	
	279158AE9	ECOPETROL SA	7.375	09/18/2043	874,000	873,588	834,25	
	698299AK0	PANAMA, REPUBLIC OF (GOVERNMENT)	9.375	04/01/2029	898,000	1,119,171	1,017,22	
	XS2434895988	ROMANIA (GOVERNMENT)	3.000	02/27/2027	570,000	557,304	530,19	
	80413TAV1	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	2.250	02/02/2033	1,091,000	960,217	903,22	
	80413TAH2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	4.500	04/17/2030	333,000	361,492	333,16	
	455780CU8	INDONESIA, REPUBLIC OF (GOVERNMENT)	4.450	04/15/2070	235,000	244,875	212,33	
	715638AP7	PERU, REPUBLIC OF (GOVERNMENT)	8.750	11/21/2033	800,000	1,092,926	1,005,16	
	P7808BAA5	PETROLEOS DEL PERU PETROPERU SA	4.750	06/19/2032	1,697,000	1,352,850	1,211,8	
	M81805AP4	QATAR, STATE OF (GOVERNMENT)	6.400	01/20/2040	368,000	490,542	427,1	
	80413TAT6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	3.250	10/22/2030 07/28/2050	294,000	295,851	272,5	
	38381CAB8 XS1837994794	SHARJAH, EMIRATE OF ROMANIA (GOVERNMENT)	4.000 5.125	06/15/2048	1,487,000 622,000	941,915 467,792	991,5 531,8	
	X7360WBN1	ROMANIA (GOVERNMENT)	4.000	02/14/2051	130,000	90,521	93,9	
	80413TAJ8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	5.000	04/17/2049	390,000	356,999	368,0	
	80413TBA6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	5.500	10/25/2032	1,189,000	1,207,278	1,266,3	
	74727PBE0	QATAR, STATE OF (GOVERNMENT)	4.400	04/16/2050	1,504,000	1,413,711	1,383,68	
	698299BS2	PANAMA, REPUBLIC OF (GOVERNMENT)	4.500	01/19/2063	1,097,000	737,203	715,74	
	168863DL9	CHILE, GOVERNMENT OF	3.500	01/25/2050	1,833,000	1,436,169	1,391,1	
	XS2189425122	AFRICA FINANCE CORP	3.125	06/16/2025	700,000	662,922	668,0	
	857524AE2	POLAND, REPUBLIC OF (GOVERNMENT)	5.750	11/16/2032	780,000	820,006	841,2	
	XS1508675508	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	4.500	10/26/2046	735,000	677,599	649,70	
	74727PBB6 US77586RAQ39	QATAR, STATE OF (GOVERNMENT)	4.817 6.625	03/14/2049 02/17/2028	333,000 156,000	335,720 155,501	323,9° 161,1°	
	718286CW5	ROMANIA (GOVERNMENT) PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	5.000	07/17/2033	698,000	719,193	716,6	
	445545AR7	HUNGARY (GOVERNMENT)	6.125	05/22/2028	231,000	237,851	239,9	
	91087BAM2	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	2.659	05/24/2031	825,000	682,500	697,3	
	718286CL9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	2.650	12/10/2045	205,000	140,101	145,2	
	455780DR4	INDONESIA, REPUBLIC OF (GOVERNMENT)	4.850	01/11/2033	206,000	202,884	209,5	
	91087BAF7	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	4.500	04/22/2029	138,000	132,319	135,80	
	74727PBD2	QATAR, STATE OF (GOVERNMENT)	3.750	04/16/2030	853,000	832,586	832,0	
	715638DE9	PERU, REPUBLIC OF (GOVERNMENT)	2.392	01/23/2026	419,000	402,256	398,0	
	715638BU5	PERU, REPUBLIC OF (GOVERNMENT)	4.125	08/25/2027	697,000	686,528	681,4	
	698299BT0	PANAMA, REPUBLIC OF (GOVERNMENT)	6.400	02/14/2035	1,109,000	1,144,595	1,081,3	
	698299BV5	PANAMA, REPUBLIC OF (GOVERNMENT)	6.853	03/28/2054	261,000	267,478	243,8	
	917288BK7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT)	4.375	01/23/2031	1,658,000	1,626,284	1,644,20	
	91087BAX8 715638DF6	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) PERU, REPUBLIC OF (GOVERNMENT)	6.338 2.783	05/04/2053 01/23/2031	2,149,000 2,000	2,148,993 1,745	2,187,7 1,7	
	31424EAE2	UNITED ARAB EMIRATES (GOVERNMENT)	4.951	07/07/2052	272,000	274,618	267,0	
	168863CE6	CHILE, GOVERNMENT OF	3.860	06/21/2047	670,000	548,772	548,6	
	168863DQ8	CHILE, GOVERNMENT OF	3.100	01/22/2061	1,481,000	937,238	992,5	
	91087BAN0	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	3.771	05/24/2061	1,065,000	698,044	721,3	
	91087BAV2	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	6.350	02/09/2035	258,000	268,025	270,2	
	XS1791937441	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	4.000	04/17/2025	200,000	195,963	196,7	
	US731011AV42	POLAND, REPUBLIC OF (GOVERNMENT)	4.875	10/04/2033	1,829,000	1,813,500	1,848,9	
	760942BA9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT)	5.100	06/18/2050	1,242,000	1,207,907	1,245,5	
	69370PAD3	PERTAMINA (PERSERO) PT	3.650	07/30/2029	1,100,000	1,096,659	1,036,8	
	445545AT3	HUNGARY (GOVERNMENT)	6.750	09/25/2052	1,412,000	1,393,912	1,577,9	
	30216KAG7	EXPORT IMPORT BANK OF INDIA	5.500	01/18/2033	985,000	962,903	1,018,2	
	74727PAR2	QATAR, STATE OF (GOVERNMENT)	5.750	01/20/2042	199,000	209,633	218,7	
	168863DV7	CHILE, GOVERNMENT OF	3.500	01/31/2034	2,117,000	1,727,513	1,885,8	
	715638DQ2	PERU, REPUBLIC OF (GOVERNMENT)	2.780	12/01/2060	477,000	275,296	296,9	
	XS2689949555	ROMANIA (GOVERNMENT)	5.500	09/18/2028	1,027,000	1,103,045	1,163,92	

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2023

		(c) Description of Investment, Including:				
91087BAR1	(b) Identity of Issuer, Borrower, Lessor, or Similar Party MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	Coupon rate 3.500	Maturity Date 02/12/2034	Par or Shares 1,385,000	(d) Cost 1,139,693	(e) Current Value 1,171,738
715638DU3	PERU, REPUBLIC OF (GOVERNMENT)	3.000	01/15/2034	872,000	690,698	735,79
X7360WBB7	ROMANIA (GOVERNMENT)	2.124	07/16/2031	762,000	607,143	669,539
168863DU9	CHILE, GOVERNMENT OF	3.250	09/21/2071	1,373,000	789,871	920,08
XS2264555744	SERBIA, REPUBLIC OF (GOVERNMENT)	2.125	12/01/2030	200,000	146,847	160,00
80413TAR0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	3.750	01/21/2055	212,000	133,611	161,07
682051AH0	OMAN, SULTANATE OF (GOVERNMENT)	5.625	01/17/2028	271,000	265,773	275,94
168863DT2	CHILE, GOVERNMENT OF	2.550	07/27/2033	650,000	502,889	537,44
46513JXN6	ISRAEL, STATE OF (GOVERNMENT)	3.375	01/15/2050	2,030,000	1,290,584	1,438,76
74727PAY7	QATAR, STATE OF (GOVERNMENT)	5.103	04/23/2048	319,000	296,313	322,63
221597CR6	COSTA RICA, REPUBLIC OF (GOVERNMENT)	6.550	04/03/2034	507,000	512,113	524,74
XS2574267261	HUNGARY (GOVERNMENT)	6.250	09/22/2032	328,000	341,797	349,74
718286CU9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	5.950	10/13/2047	578,000	618,022	644,41
195325CU7	COLOMBIA, REPUBLIC OF (GOVERNMENT)	5.000	06/15/2045	700,000	504,688	542,22
817477AH5	SERBIA, REPUBLIC OF (GOVERNMENT)	6.500	09/26/2033	204,000	205,193	209,10
486661AH4	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	6.500	07/21/2045	374,000	408,494	426,86
682051AJ6	OMAN, SULTANATE OF (GOVERNMENT)	6.750	01/17/2048	407,000	408,327	425,39
46513JB42	ISRAEL, STATE OF (GOVERNMENT)	3.875	07/03/2050	700,000	649,281	540,07
455780CN4	INDONESIA, REPUBLIC OF (GOVERNMENT)	3.700	10/30/2049	1,000,000	859,101	837,87
91086QBF4	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	4.600	01/23/2046	1,000,000	839,630	833,85
91086QBB3	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	4.750	03/08/2044	1,000,000	866,579	858,53
715638DT6	PERU, REPUBLIC OF (GOVERNMENT)	3.550	03/10/2051	1,400,000	1,133,481	1,061,49
698299BH6 WAR201601	PANAMA, REPUBLIC OF (GOVERNMENT) WHITE OAKS WARRANTS	4.500	04/16/2050	1,400,000 10,182	1,160,165	969,02
21H052611	G2JUMB-5.5N-JAN-2024	5.500	01/20/2054	10,514,652	10,570,922	10,584,4
01F052623	FNCL-5.5N-FEB-2024	5.500	02/25/2054	6,487,770	6,540,737	6,522,2
01F050627	FNCL-5N-FEB-2024	5.000	02/25/2054	8,800,000	8,717,500	8,719,5
21H050615	G2JUMB-5N-JAN-2024	5.000	01/20/2054	14,000,000	13,921,250	13,916,8
IL0015001RN4	FERROVIAL INTERNATIONAL SE			32,653	-	-
27098116	HERCULES TRUST II			1,565	-	34,13
3781Y111	CANO HEALTH EQY WARRANT			37,500	15,365	3
4107A113	RICE ACQUISITION CORP. II			29,210	90,194	64,26
0471A119	MIRION TECHNOLOG			33,095	38,669	67,18
2806J148	HERTZ GLOBAL HLDGS EQY WARRANT		06/30/2051	5,340	34,236	29,26
BEG4C-4700-DMBA	CALL FEB 24 CME MINIS&PW3 OPTION 4700.0 EURO STYLE	0.000		6	15,072	48,0
BEG4C-4750-DMBA	CALL FEB 24 CME MINIS&PW3 OPTION 4750.0 EURO STYLE	0.000		6	13,653	36,90
ESH4C-4850-DMBA	CALL MAR 24 EMINI S&P 500 OPTION 4850.0 AMER STYLE	0.000		6	17,933	25,72
	TRSWAP: CSI 1000 Total Return Swap	0.000	07/24/2024	(11,034,765)	-	13,62
CSI1000JUL24-EQUITY	TRSWAP: CSI 1000 Total Return Swap	0.000	07/24/2024	11,034,765	-	(713,20
URUSD11924-A-EUR	Forward to exchange EUR for USD on 1/19/2024 at 0.		01/19/2024	(74,000)	(80,928)	(81,72
URUSD11924-A-USD	Forward to exchange EUR for USD on 1/19/2024 at 0.		01/19/2024	80,928	80,928	80,92
JSDSEK3524-A-USD	Forward to exchange USD for SEK on 3/5/2024 at 0.0		03/05/2024	(3,680,000)	(3,680,000)	(3,680,00
JSDSEK3524-A-SEK	Forward to exchange USD for SEK on 3/5/2024 at 0.0		03/05/2024	38,149,824	3,680,000	3,793,2
JSDNOK3524-A-NOK	Forward to exchange USD for NOK on 3/5/2024 at 0.0		03/05/2024	39,191,374	3,680,000	3,864,21
USDNOK3524-A-USD	Forward to exchange USD for NOK on 3/5/2024 at 0.0		03/05/2024	(3,680,000)	(3,680,000)	(3,680,00
NOKUSD3524-A-NOK	Forward to exchange NOK for USD on 3/5/2024 at 10.		03/05/2024	(39,191,374)	(3,841,877)	(3,864,21
NOKUSD3524-A-USD	Forward to exchange NOK for USD on 3/5/2024 at 10.		03/05/2024	3,841,877	3,841,877	3,841,87
CADUSD1424-A-USD	Forward to exchange CAD for USD on 1/4/2024 at 1.3		01/04/2024	3,578,839	3,578,839	3,578,83
CADUSD1424-A-CAD	Forward to exchange CAD for USD on 1/4/2024 at 1.3		01/04/2024	(4,725,500)	(3,578,839)	(3,567,61
AUDUSD13024-A-USD	Forward to exchange AUD for USD on 1/30/2024 at 1.		01/30/2024	5,363,071	5,363,071	5,363,0
AUDUSD13024-A-AUD	Forward to exchange AUD for USD on 1/30/2024 at 1.		01/30/2024	(8,010,000)	(5,363,071)	(5,460,78
SEKUSD3524-A-SEK	Forward to exchange SEK for USD on 3/5/2024 at 10.		03/05/2024 03/05/2024	(38,149,824)	(3,809,736)	(3,793,2
SEKUSD3524-A-USD AUDUSD13024-B-AUD	Forward to exchange SEK for USD on 3/5/2024 at 10. Forward to exchange AUD for USD on 1/30/2024 at 1.		03/05/2024	3,809,736	3,809,736	3,809,73
AUDUSD13024-B-USD	Forward to exchange AUD for USD on 1/30/2024 at 1.		01/30/2024	(3,100,000) 2,114,944	(2,114,944) 2,114,944	(2,113,4: 2,114,9
			-	103,494,882	100,900,262	100,155,38
COLLATERAL HELD UNDER	R SECURITIES LENDING AGREEMENTS: Cash*			255,537,247	255,537,247	255,537,24

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(Concluded)

^{*} The cash included in this supplemental schedule is restricted and held as collateral under a securities lending arrangement. See accompanying independent auditor's report.

DESERET MUTUAL MASTER RETIREMENT PLAN

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS

AS OF DECEMBER 31, 2023

(a) Identity of Party Involved	(b) Description of Asset (Include Interest Rate and Maturity In Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	Number of Transactions	(f) Expense Incurred With Transaction*	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
SINGLE TRANSACTIONS No transactions to report									
SERIES IN SAME SECURITY X9USDDGCM X9USDDGCM	Dreyfus Government Cash Management Fund Dreyfus Government Cash Management Fund	\$ 1,818,868,174 -	\$ - 1,761,938,026	Y	2,129 1,161	\$ -	\$ 1,818,868,174 1,761,938,026		\$ -

^{*} The commissions and fees related to purchases and sales of investments are included in the cost of the investment or the proceeds from the sale and are not separately defined by the Trustee.

Schedule SB, Line 26b – Schedule of Projection of Expected Benefit Payments As of 1/1/2023

EIN: 87-0440163

Plan Number: 001

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2023	15,704,840	5,477,932	311,826,942	333,009,715
2024	31,688,938	3,185,632	304,099,488	338,974,057
2025	47,940,225	4,945,940	298,698,867	351,585,031
2026	63,189,710	6,859,640	292,703,691	362,753,040
2027	77,662,920	8,658,756	286,037,258	372,358,934
2028	91,822,665	10,739,571	278,833,935	381,396,171
2029	104,915,783	12,513,326	271,054,377	388,483,486
2030	117,190,271	14,193,272	262,638,499	394,022,043
2030	128,447,955	16,007,222	253,584,908	394,022,043
2031	138,996,539	17,802,741	243,935,779	400,735,058
2032	144,708,626	19,370,153	233,803,888	397,882,667
2033				
2034	151,493,496	20,676,420	223,229,121	395,399,038
	157,115,402	22,171,873	212,215,700	391,502,975
2036	162,012,860	23,193,721	200,747,026	385,953,606
2037	166,116,883	24,297,349	188,928,609	379,342,842
2038	169,229,293	25,267,172	176,856,866	371,353,332
2039	171,696,285	26,076,699	164,645,924	362,418,908
2040	173,243,764	26,932,289	152,362,297	352,538,350
2041	174,106,837	27,511,494	139,960,443	341,578,774
2042	174,366,369	27,856,898	127,554,422	329,777,690
2043	173,823,637	28,260,490	115,445,846	317,529,973
2044	171,915,084	28,542,053	103,857,317	304,314,454
2045	169,076,498	28,485,380	92,655,691	290,217,570
2046	165,376,102	28,191,649	81,940,092	275,507,842
2047	160,572,245	27,711,186	71,801,969	260,085,399
2048	155,142,613	27,160,127	62,321,367	244,624,107
2049	148,829,756	26,350,149	53,563,377	228,743,282
2050	141,860,111	25,446,215	45,575,290	212,881,616
2051	134,365,818	24,361,266	38,384,608	197,111,692
2052	126,398,533	23,166,068	31,998,297	181,562,898
2053	118,189,951	21,888,962	26,403,573	166,482,486
2054	109,990,613	20,564,701	21,569,477	152,124,791
2055	101,786,477	19,228,150	17,449,455	138,464,082
2056	93,689,503	17,896,597	13,985,220	125,571,320
2057	85,827,210	16,589,924	11,110,626	113,527,760
2058	78,201,386	15,282,454	8,755,414	102,239,254
2059	70,915,611	14,016,138	6,848,931	91,780,681
2060	64,000,608	12,777,353	5,322,967	82,100,928
2061	57,460,842	11,598,102	4,113,951	73,172,895
2062	51,310,230	10,475,441	3,164,645	64,950,316
2063	45,568,782	9,406,555	2,425,012	57,400,348
2064	40,222,830	8,398,350	1,852,489	50,473,670
2065	35,284,081	7,454,118	1,411,690	44,149,889
2066	30,743,837	6,574,261	1,073,668	38,391,766
2067	26,595,320	5,757,828	815,227	33,168,374
2068	22,832,227	5,007,577	618,109	28,457,912
2069	19,442,400	4,322,658	468,070	24,233,129
2070	16,413,747	3,702,896	354,082	20,470,725
2071	13,733,748	3,145,527	267,645	17,146,920
2072	11,385,683	2,648,943	202,210	14,236,836

The following methodology is used to compute the weighted average retirement age.

The weight applied to each potential retirement equals $_{t}P_{55}$ times q_{55+t} where q_{55+t} equals the retirement rate and $_{t}P_{55}$ equals survivorship after 55 (i.e. P_{56} =1- q_{56} and $_{2}P_{56}$ = P_{56} times P_{57}) and t=0 to 16.

EIN: 87-0440163

Plan Number: 001

RETIREMENT RATES:

The weighted average retirement ages for the Participating Employers were combined into a single retirement age, using counts of active participants as follows:

Average Age as of January 1, 2023	Ave. Age	Actives
Charack Dat Datas 2010 Charles	(4.2	2 470
Church Ret Rates - 2018 Study	64.3	3,470
BYU Ret Rates - 2018 Study	65.0	4,005
Other Higher Education Ret Rates - 2018 Study	63.5	1,893
Sem&Inst Ret Rates - 2018 Study	63.1	920
DMC Ret Rates - 2018 Study	62.3	368
Small Company Ret Rates - 2018 Study	64.1	331
Investment Farms Ret Rates - 2018 Study	64.0	223
Total		11,210
Average Age	64.2	

EIN: 87-0440163 Plan Number: 001

The rates by stated employer group below were determined from a study of retirements by age under the Master Retirement Plan for years 2014 through 2017. Actual experience for the plan as a whole and other Participating Employers was also considered in setting the employer group rates.

Brigham Young University (B03)

	Digital Total Carrest (200)							
AGE	RATE	AGE	RATE	AGE	RATE			
55	1.8%	61	5.3%	67	24.0%			
56	1.8%	62	10.9%	68	13.7%			
57	3.0%	63	7.1%	69	21.9%			
58	2.1%	64	11.8%	70	30.9%			
59	3.1%	65	19.3%	71	100.0%			
60	3.4%	66	28.0%					
BYURG	BYU Ret Rates - 2018 Study The weighted average retirement age is 65.0 years.							

The Church of Jesus Christ of Latter-day Saints (C40)

AGE	RATE	AGE	RATE	AGE	RATE		
55	4.3%	61	6.8%	67	23.6%		
56	2.5%	62	9.9%	68	14.8%		
57	3.4%	63	8.9%	69	19.8%		
58	4.0%	64	15.6%	70	21.7%		
59	3.5%	65	22.9%	71	100.0%		
60	3.4%	66	25.5%				
Church	Church Ret Rates - 2018 Study The weighted average retirement age is 64.3 years.						

Beneficial Financial Group (B01), Bonneville International Corporation (BIC), Bonneville Communications (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media, Inc. (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corporation (T02)

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	10mpt 2 ftm 1 1200ptm (102)							
AGE	RATE	AGE	RATE	AGE	RATE			
55	4.0%	61	14.5%	67	21.2%			
56	7.2%	62	19.5%	68	31.3%			
57	6.0%	63	12.0%	69	18.9%			
58	6.8%	64	18.5%	70	21.1%			
59	8.3%	65	28.6%	71	100.0%			
60	7.4%	66	30.4%					
DMCF	DMC Ret Rates - 2018 Study The weighted average retirement age is 62.3 years.							

AgReserves, Inc. (D13), Farmland Reserve, Inc. (E32), East Central Florida Services (E16), Taylor Creek Management Company (M05), and AgriNorthwest (U04)

AGE	RATE	AGE	RATE	AGE	RATE	
55	2.2%	61	5.9%	67	26.2%	
56	2.8%	62	13.3%	68	20.2%	
57	2.1%	63	12.0%	69	21.5%	
58	2.3%	64	13.5%	70	24.8%	
59	3.1%	65	49.2%	71	100.0%	
60	1.6%	66	34.8%			
Investn	nent Farms Ret Rates	2018	The weighted average retirement age is 64.0 years.			
Study						

Brigham Young University - Hawaii (S01), Ensign College (S06), BYU - Pathway Worldwide (S78), and Brigham Young University - Idaho (S07)

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AGE	RATE	AGE	RATE	AGE	RATE
55	1.1%	61	11.5%	67	26.1%
56	3.6%	62	26.3%	68	18.1%
57	2.0%	63	17.4%	69	34.7%
58	2.7%	64	17.1%	70	22.6%
59	4.5%	65	23.9%	71	100.0%
60	2.1%	66	33.9%		
Other Higher Education Ret Rates -			The weighted average retirement age is 63.5 years.		
2018 S	tudy				

Seminaries and Institutes (S31)

AGE	RATE	AGE	RATE	AGE	RATE
55	1.7%	61	12.4%	67	9.5%
56	3.7%	62	16.0%	68	23.6%
57	1.1%	63	20.2%	69	17.3%
58	3.6%	64	24.7%	70	19.5%
59	6.3%	65	35.9%	71	100.0%
60	13.8%	66	11.8%		
Sem&I	nst Ret Rates - 2018 Stu	The weighted average i	retiremer	nt age is 63.1 years.	

Property Reserve, Inc. (C43), City Creek Reserve, Inc. (C61), Suburban Land Reserve, Inc. (S38), Utah Property Management Associates, LLC (Z01), Hawaii Reserves, Inc. (Z03), Ensign Peak Advisors, Inc. (C41), Polynesian Cultural Center (P01), Deseret Mutual Benefit Administrators (D05),

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Deseret Trust Company (D06), and Thrasher Research Fund (T03)

AGE	RATE	AGE	RATE	AGE	RATE
55	2.7%	61	7.0%	67	32.0%
56	2.7%	62	12.8%	68	20.5%
57	2.7%	63	12.8%	69	20.5%
58	2.7%	64	12.8%	70	20.5%
59	2.7%	65	32.0%	71	100.0%
60	2.7%	66	32.0%		
Small (Study	Company Ret Rates - 20	18	The weighted average	retiremei	nt age is 64.1 years.

Schedule SB, Line 26a – Schedule of Active Participant Data As of 1/1/2023

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	1									1 1/1/2	<u> </u>									
					1		ı		Y	ears of Cre	dited S	Service	1		ı					
	U	nder 1	1	to 4	5	5 to 9	1() to 14	1	5 to 19	2	0 to 24	2:	5 to 29	30) to 34	35	5 to 39	40	and up
Attained Age	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp								
Under 25	4	-	22	30,841	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
25 to 29	17	-	128	51,290	23	52,753	-	-	-	-	-	-	-	-	-	-	-	-	-	-
30 to 34	17	-	173	61,447	120	64,906	20	63,449	-	-	-	-	-	-	-	-	-	-	-	-
35 to 39	4	-	200	76,679	236	85,491	176	79,578	93	77,109	-	-	-	-	-	-	-	-	-	-
40 to 44	4	-	225	79,023	353	97,079	382	105,190	448	100,325	79	83,561	-	-	-	-	-	-	-	-
45 to 49	5	-	180	69,700	261	94,618	358	108,328	567	108,240	395	101,207	67	90,883	-	-	-	-	-	-
50 to 54	7	-	143	73,067	206	85,551	268	102,300	440	112,423	408	112,818	334	106,993	48	95,473	-	-	-	-
55 to 59	1	-	93	71,098	172	72,196	223	99,813	358	105,828	379	108,594	323	115,249	360	108,691	-	-	-	-
60 to 64	1	-	68	72,650	121	70,047	219	87,302	382	96,167	302	98,876	265	112,776	487	104,626	-	-	-	-
65 to 69	-	-	24	52,282	40	65,903	83	84,177	175	98,460	139	99,263	100	104,623	254	119,491	-	-	-	-
70 & up	1	-	7	-	20	37,557	33	73,884	45	94,159	32	87,293	28	73,268	71	118,064	1	-	20	151,733

This schedule includes 27 participants, who are both active and receiving an annuity, counted in line 3(a)(1) and not 3(c)(1) of the schedule SB.

ACTUARIAL ASSUMPTIONS

EIN: 87-0440163

Plan Number: 001

Both economic and non-economic assumptions are described below. A different set of actuarial assumptions (within the reasonable range of possibilities) will produce a different set of results. The future is uncertain and these assumptions, which are used to project future outcomes, will differ from experience, and in some cases those differences may be material.

ECONOMIC ASSUMPTIONS:

SALARY SCALE:

The rates below were determined using historical salary increases by age, relative to actual inflation, under the Master Retirement Plan for years 2009 through 2018. Years after 2014 were weighted higher. Actual experience of other Participating Employers was also considered for ages under 30 and over 54, with the exception of older ages for Seminaries. The resulting rates were smoothed. The rates include a 2% future inflation assumption. Please note the annual rate is during the Age referenced.

Brigham Young University (B03), Brigham Young University - Hawaii (S01), Brigham Young University -Idaho (S07), Ensign College (S06), and BYU - Pathway Worldwide (S78)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	10.95	45	4.3%	1.96
25	8.3%	6.46	50	4.0%	1.60
30	7.1%	4.41	55	3.6%	1.33
35	5.9%	3.21	60	3.1%	1.13
40	4.9%	2.46	65	3.4%	N/A
	ì	Higher Education Sai	ary Scale –	- 2019 Study	

The Church of Jesus Christ of Latter-day Saints (C40)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	9.38	45	3.9%	1.81
25	8.3%	5.53	50	3.5%	1.50
30	6.6%	3.77	55	3.0%	1.28
35	5.4%	2.84	60	2.8%	1.11
40	4.5%	2.22	65	2.7%	N/A
		Church Salary S	cale – 201	9 Study	

Seminaries and Institutes (S31)

EIN: 87-0440163

Plan Number: 001

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	7.16	45	2.6%	1.46
25	8.3%	4.23	50	2.0%	1.30
30	6.3%	2.88	55	1.9%	1.17
35	5.2%	2.16	60	1.9%	1.07
40	3.8%	1.72	65	1.4%	N/A
		Seminaries Salary	Scale – 20	19 Study	

Beneficial Financial Group (B01), Bonneville International Corporation (BIC), Bonneville Communications (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media, Inc. (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corporation (T02)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	10.93	45	5.5%	1.81
25	8.3%	6.45	50	3.3%	1.44
30	8.6%	4.40	55	3.0%	1.23
35	6.1%	3.07	60	2.5%	1.08
40	5.4%	2.32	65	3.6%	N/A
		DMC Salary So	ale = 2019	Study	

AgReserves, Inc. (D13), Farmland Reserve, Inc. (E32), East Central Florida Services (E16), Taylor Creek Management Company (M05), and AgriNorthwest (U04)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	17.43	45	5.5%	2.40
25	8.3%	10.28	50	5.3%	1.87
30	8.7%	7.01	55	4.7%	1.48
35	8.0%	4.66	60	4.4%	1.18
40	6.1%	3.20	65	3.7%	N/A
		Farms Salary S	cale – 2019	Study	

Property Reserve, Inc. (C43), City Creek Reserve, Inc. (C61), Suburban Land Reserve, Inc. (S38), Utah Property Management Associates, LLC (Z01), Hawaii Reserves, Inc. (Z03), Ensign Peak Advisors, Inc. (C41), Polynesian Cultural Center (P01), Deseret Mutual Benefit Administrators (D05), Deseret Trust Company (D06), and Thrasher Research Fund (T03)

EIN: 87-0440163

Plan Number: 001

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	11.53	45	4.5%	1.88
25	8.3%	6.80	50	3.8%	1.54
30	8.5%	4.64	55	3.1%	1.29
35	6.3%	3.30	60	3.1%	1.10
40	5.6%	2.46	65	2.8%	N/A
		Small Co. Salary	Scale – 20	19 Study	

NON-ECONOMIC ASSUMPTIONS:

MORTALITY (all participants):

The IRS published updated mortality tables to be used for valuation dates occurring in 2023 in Internal Revenue Notice: 2022-22. The plan chose to use the static mortality table in 2018 and has done so since then.

EIN: 87-0440163

Plan Number: 001

	Ma	ale	Fen	nale
Age	Non-annuitant	Annuitant	Non-annuitant	Annuitant
25	0.0276%	0.0276%	0.0101%	0.0101%
30	0.0321%	0.0321%	0.0143%	0.0143%
35	0.0436%	0.0436%	0.0217%	0.0217%
40	0.0542%	0.0542%	0.0299%	0.0299%
45	0.0750%	0.1146%	0.0423%	0.0631%
50	0.1169%	0.2817%	0.0654%	0.1642%
55	0.1898%	0.3903%	0.1100%	0.2380%
60	0.3483%	0.5773%	0.1865%	0.3965%
65	0.6759%	0.8992%	0.2929%	0.6378%
70	1.1740%	1.4211%	0.5055%	1.0311%
75	2.0625%	2.3860%	0.9171%	1.7832%
80	3.6804%	4.2409%	1.7202%	3.2611%
85	6.4208%	7.6650%	4.2829%	6.1163%
90	13.9404%	13.9404%	11.3553%	11.3553%
95	22.2904%	22.2904%	18.9259%	18.9259%
100	31.8715%	31.8715%	28.2507%	28.2507%
105	41.7508%	41.7508%	38.3361%	38.3361%

RETIREMENT RATES:

The rates by stated employer group below were determined from a study of retirements by age under the Master Retirement Plan for years 2014 through 2017. Actual experience for the plan as a whole and other Participating Employers was also considered in setting the employer group rates. (see tables in the attachment for Line 22 – Description of Weighted Average Retirement Age).

EIN: 87-0440163

Plan Number: 001

TERMINATION RATES:

The rates by employer group were determined from a study of terminations by age under the Master Retirement Plan for years 2016 through 2019. Actual experience of other Participating Employers was used in developing Select Rates and for ages younger than 30 or older than 55. The resulting rates were smoothed.

The Church of Jesus Christ of Latter-day Saints (C40)

AGE	RATE		AGE	RA	TE	AGE	RATE		
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate	
20	36.36%	34.56%	40	5.46%	4.72%	60	12.73%	11.07%	
25	32.24%	34.56%	45	6.23%	3.90%	65	12.73%	11.07%	
30	19.12%	14.18%	50	6.09%	3.87%	70	12.73%	11.07%	
35	7.80%	6.90%	55	4.28%	6.55%				
			Church	Term Rate -	- 2020 Study				

Seminaries and Institutes (S31)

	Schinaries and Institutes (551)										
AGE	RATE		AGE	RA	TE	AGE	RATE				
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate			
20	36.36%	34.56%	40	5.46%	2.04%	60	12.73%	11.07%			
25	32.24%	34.56%	45	6.23%	1.17%	65	12.73%	11.07%			
30	19.12%	8.78%	50	6.09%	0.72%	70	12.73%	11.07%			
35	7.80%	1.80%	55	4.28%	6.55%						
		S	em&Inst	t Term Rates	s – 2020 Stud	ly					

Brigham Young University (B03), Brigham Young University - Hawaii (S01), Ensign College (S06), Brigham Young University - Idaho (S07), and BYU - Pathway Worldwide (S78)

	bie iumway wonawae (576)											
AGE	RATE		AGE	RA	TE	AGE	RATE					
	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate				
20	36.36%	34.56%	40	5.46%	3.38%	60	12.73%	11.07%				
25	32.24%	29.42%	45	6.23%	2.95%	65	12.73%	11.07%				
30	19.12%	19.29%	50	6.09%	2.61%	70	12.73%	11.07%				
35	7.80%	8.46%	55	4.28%	6.55%							
		High	er Educ	ation Term	Rate – 2020 .	Study						

AgReserves, Inc. (D13), Farmland Reserve, Inc. (E32), and AgriNorthwest (U04)

EIN: 87-0440163

Plan Number: 001

AGE	RATE		AGE	RA	TE	AGE	RATE			
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate		
20	36.36%	34.56%	40	5.46%	7.80%	60	12.73%	11.07%		
25	32.24%	34.56%	45	6.23%	4.17%	65	12.73%	11.07%		
30	19.12%	17.53%	50	6.09%	2.78%	70	12.73%	11.07%		
35	35 7.80% 8.17% 55 4.28% 6.55%									
	Investment Farms Term Rates - 2020 Study									

Beneficial Financial Group (B01), Bonneville International Corporation (BIC), Bonneville Communications (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media, Inc. (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corporation (T02)

AGE	RA	TE	AGE	RA	TE	AGE	RATE			
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate		
20	36.36%	34.56%	40	5.46%	7.99%	60	12.73%	11.07%		
25	32.24%	34.56%	45	6.23%	6.22%	65	12.73%	11.07%		
30	19.12%	14.17%	50	6.09%	3.79%	70	12.73%	11.07%		
35 7.80% 8.14% 55 4.28% 6.55%										
	DMC Term Rate – 2020 Study									

Property Reserve, Inc. (C43), Suburban Land Reserve, Inc. (S38), Utah Property Management Associates, LLC (Z01), Hawaii Reserves, Inc. (Z03), Ensign Peak Advisors (C41), Deseret Mutual Benefit Administrators (D05)

AGE	RA	TE	AGE	RA	TE	AGE	RA	TE		
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate		
20	36.36%	34.56%	40	5.46%	2.69%	60	12.73%	11.07%		
25	32.24%	34.56%	45	6.23%	2.59%	65	12.73%	11.07%		
30	19.12%	14.01%	50	6.09%	0.60%	70	12.73%	11.07%		
35	7.80%	4.46%	55	4.28%	6.55%					
	Other Small Company Term Rates - 2020 Study									

Polynesian Cultural Center (P01)

AGE	RA	TE	AGE	RA	TE	AGE	RATE				
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate			
20	36.36%	34.56%	40	5.46%	9.55%	60	12.73%	11.07%			
25	32.24%	34.56%	45	6.23%	3.37%	65	12.73%	11.07%			
30	19.12%	18.91%	50	6.09%	0.91%	70	12.73%	11.07%			
35 7.80% 7.87% 55 4.28% 6.55%											
	Polynesian Cultural Center Term Rates - 2020 Study										

City Creek Reserve, Inc. (C61), Deseret Trust Company (D06), East Central Florida Services and Taylor Creek Management Company (M05), and Thrasher Research Fund (T03)

EIN: 87-0440163

Plan Number: 001

None

BENEFIT PAYMENT OPTIONS RATES:

	Male	Female
Standard Benefit (10 year certain and life annuity)	100%	100%
Other Options	0%	0%

ACTUARIAL COST METHOD

EIN: 87-0440163

Plan Number: 001

ASSET VALUATION METHOD:

The actuarial value of assets (valuation assets) equals the market value of assets adjusted for gains or losses over a 24-month period. The expected earnings for each 12-month period are based on the assumed investment return of 5.0 % but not greater than the third segment rate (i.e., 5.92% for 2022).

The actuarial value of assets must be within 10% of the **market value of assets**. Contributions receivable are added before the 10% corridor is applied.

The asset valuation method incorporates the expected earnings feature allowed by the Worker, Retiree, and Employer Recovery Act of 2008, as detailed in IRS Notice 2009-22.

TARGET NORMAL COST:

The **target normal cost** includes plan-related expenses for PBGC premiums of \$96 per estimated count of plan participant (these premiums are paid out of plan assets).

SUMMARY OF PLAN PROVISIONS

EIN: 87-0440163

Plan Number: 001

The Deseret Mutual Master Retirement Plan (MRP) is a non-contributory defined benefit plan covering substantially all full-time employees of the employer hired before April 1, 2010, or employed by a Higher Education Employer and hired before January 1, 2021. Qualified employees must have attained age 21 and been employed at least one year. The benefits are based on years of service and salary during the highest five years of all years of employment.

The summary below is based on the actuary's understanding and interpretation of the plan. If any plan provisions supplied are not accurate and complete, the results of any other calculation may differ significantly. Also, this summary should not be used for purposes of determining actual benefits.

CATEGORY	PLAN PROVISION
PLAN STATUS	For Higher Education participating employers: Ongoing (not frozen) for employees hired before January 1, 2021. For other participating employers: Soft freeze (benefit and salary accruals continue for employees hired before April 1, 2010.
ANNIVERSARY DATE	January 1.
ELIGIBLE EMPLOYEES	Attained age 21. Employed one year with 1,000 hours. Not in excluded class of employees.
FINAL AVERAGE SALARY	Highest 5 years of career. Covered compensation limited to amounts specified in Internal Revenue Code Section 401(a)(17) (\$305,000 and \$330,000 for 2022 and 2023, respectively).
BENEFIT CREDIT	All service after later of hire date or age 21, up to maximum of 33 years. For participants with age plus service not less than 75 on December 31, 2000, maximum years equal 40 years.
NORMAL RETIREMENT DATE	First of month on or after the latter of 65th birthday and five years of vesting credit.
NORMAL RETIREMENT BENEFIT	10-year certain & life annuity form. Monthly benefit formula is: (years of benefit credit) x (1.5% of monthly final average salary). [If hired on or after April 1, 2010 and employed by Higher Education, use 0.75% instead of 1.5%.]

		Conv	version Factor			
	Benefit Form	Level Payment Method	Increasing Payment Method (4%/year, compounded)			
	10-year certain and life	1.00	0.70			
	15-year certain and life	0.97	0.68			
OPTIONAL FORMS	25-year certain and life	0.92	0.63			
OF BENEFIT	Life annuity	1.02	0.71			
	100% J&S w/ 10-yr certain	0.88	0.58			
	QOSA 75% J&S w/ 10-yr certain	0.91	0.61			
	QJSA 50% J&S w/ 10-yr certain	0.95	0.64			
	Special 2/3 J&S w/ 10-yr certain	0.95	0.64			
EARLY RETIREMENT	Must be age 55 (age 60 if hired on or after April 1, 2010 and employed by Higher Education) with 5 years of service. Benefit based on final average salary and service to date of early retirement. Reduced 3% per year to age 62, 4% per year to age 55. No reduction if age 62 with at least 30 years of benefit credit or age 61 with 40 years of benefit credit.					
DEFERRED	Calculated same as normal retiren		actuarial			
RETIREMENT	adjustment may apply if benefit co	ommences be	eyond age 70-1/2.			
PRE-RETIREMENT DEATH BENEFIT	After vesting, benefit to spouse as death with 75% joint and survivor year certain feature.)					
DISABILITY BENEFIT	Continued benefit accrual during	disability per	riod.			
VESTING	100% after 5 years of service.	* *				
LUMP SUMS	Available upon retirement or upon termination before retirement, if actuarial present value is less than \$100,000. Mandatory if less than \$5,000.					
CONTRIBUTIONS Employees - none. Employer - as necessary for proper plan funding.						
See the January 2023 Sum 2021 Plan Document for n	mary Plan Description (Employee Inore detail.	Handbook) or	the January 1,			

EIN: 87-0440163

Plan Number: 001

There are no other plan provisions which have not yet taken effect that would be effective on January 1, 2023. Although the Deseret Mutual Board of Directors from time to time has granted ad hoc cost-of-living increases to retired participants, there are no substantive commitments by the employer for extra benefits beyond those already contained in the plan.

David Prot Word

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 2023

OMB No. 1210-0110

This Form is Open to Public Inspection

Internal Revenue Code (the Code).

File as an attachment to Form 5500 or 5500-SF. 01/01/2023 12/31/2023 For calendar plan year 2023 or fiscal plan year beginning and ending 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 Three-digit DESERET MUTUAL MASTER RETIREMENT PLAN 001 plan number (PN) C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Employer Identification Number (EIN) DESERET MUTUAL BENEFIT **ADMINISTRATORS** 87-0440163 **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** 2023 Enter the valuation date: Month Year 2a 7,594,986,843 2b 8,276,043,773 (1) Number of (2) Vested Funding (3) Total Funding Funding target/participant count breakdown participants Target Target 18,623 3,371,074,823 3,371,074,823 **a** For retired participants and beneficiaries receiving payment..... 4,294 288,769,655 288,769,655 **b** For terminated vested participants..... 11,210 1,939,501,008 1,944,692,598 34,127 5,599,345,486 5,604,537,076 d Total..... If the plan is in at-risk status, check the box and complete lines (a) and (b)..... 4a a Funding target disregarding prescribed at-risk assumptions **b** Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in 4b at-risk status for fewer than five consecutive years and disregarding loading factor...... $5.27\frac{}{\%}$ 5 Effective interest rate 136,783,759 a Present value of current plan year accruals..... 6a 3,316,128 6b **b** Expected plan-related expenses 140,099,887 C Target normal cost 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. B. JAM 73. SIGN **HERE** 10/2/2024 Signature of actuary Date 23-04388 David Pratt Ward Type or print name of actuary Most recent enrollment number Deseret Mutual Benefit Admin. (801)578-5973Firm name Telephone number (including area code) 150 Social Hall Avenue, Suite 170 P.O. Box 45530 84145-0530 Salt Lake City UT Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions

Pa	rt II	Begin	ning of Year	Carryov	er and Prefunding B	ala	nces								
_		_		-					(a) C	arryover balan	се		(b) F	Prefundi	ng balance
		-	•		able adjustments (line 13 fro					237,83	37,9	93			0
	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)														
9	Amount remaining (line 7 minus line 8)									237,83	37,9	93			0
10	Interest	on line 9 ເ	using prior year's	actual retu	rn of <u>-11.60</u> %					-27!	5892	07			0
11	Prior yea	ar's exces	s contributions to	be added	to prefunding balance:										
	a Prese	nt value o	f excess contribut	ions (line 3	38a from prior year)										0
	b(1) Int Sc	erest on t hedule St	he excess, if any, B, using prior year	of line 38a 's effective	a over line 38b from prior ve e interest rate of5 · 43	ear _%									
				-	edule SB, using prior year's										
	C Total a	vailable a	t beginning of curre	ent plan yea	ar to add to prefunding baland	е									0
	d Portio	n of (c) to	be added to prefe	unding bal	ance										
12	Other re	ductions i	n balances due to	elections	or deemed elections										
13	Balance	at beginn	ing of current yea	r (line 9 +	line 10 + line 11d – line 12)					210,2	48,7	86			0
Pa	art III	Fun	ding Percenta	ages											
14	Funding	target att	ainment percenta	ge										14	143.91%
15	Adjusted	I funding	target attainment _l	percentage	÷									15	147.66%
					of determining whether carry						d to re	duce o	current	16	152.02%
17	If the cui	rent value	e of the assets of	the plan is	less than 70 percent of the	fun	ding tar	get, (enter sud	ch percentage.				17	%
Pa	art IV	Con	tributions an	d Liquid	lity Shortfalls										
18					ar by employer(s) and empl	loye									
(M	(a) Dat M-DD-Y		(b) Amount p employer		(c) Amount paid by employees		(a) (MM-D	Date		(b) Amoun employ		by	y (c) Amount paid by employees		
(,	Ginpleyer	(0)	omployees		(101101 2)		,	Gilipioy	01(0)			оттр	0,000
						T	otals >	•	18(b)			0	18(c)		0
19	Discount	ted emplo	yer contributions	– see instr	ructions for small plan with a	a val	luation c	late	after the	beginning of th	ne yea	r:			
	a Contri	butions a	llocated toward ur	npaid minir	num required contributions	fron	n prior y	ears			. 19	_			
	b Contri	butions m	ade to avoid restr	ictions adj	usted to valuation date						. 19	_			
					ired contribution for current ye	ear a	adjusted	to va	aluation d	late	. 19	С			
			tions and liquidity												
					e prior year?									······ <u> </u>	Yes X No
	b If line	20a is "Y	es," were required	l quarterly	installments for the current	yea	r made i	in a t	timely m	anner?				<u> </u>	Yes No
	C If line	20a is "Y	es," see instructio	ns and cor	mplete the following table as										
		(1) 10	<u> </u>		Liquidity shortfall as of en	nd of	f quarter	of t			1			(A) A+I	<u> </u>
		(1) 1s	L		(2) 2nd				(3)	3rd				(4) 4tl	1

	art V	Assumpti	ons Used to Deter	mine Funding T	arget and Tar	get Normal Cost		
21	Discount	rate:				T		
	a Segme	ent rates:	1st segment: 4.75 %	2nd 5.	segment: 00 %	3rd segment: 5.74 %		N/A, full yield curve used
	b Applica	able month (ei	nter code)				21b	4
22	Weighted	l average retir	ement age				22	64
23	Mortality t	table(s) (see	instructions)	Prescribed - combine	ed Presc	ribed - separate	Substitu	te
Pa	art VI	Miscellane	ous Items					
24		•	de in the non-prescribed	•	•	•		
25	Has a me	thod change	been made for the currer	t plan year? If "Yes,	" see instructions r	egarding required attacl	nment	Yes X No
26	Demogra	phic and bene	efit information					
			provide a Schedule of A					
			o provide a projection of				required	attachment X Yes No
27			alternative funding rules,				27	
P	art VII	Reconcili	ation of Unpaid Mi	nimum Require	d Contribution	s For Prior Years		
			red contributions for all p				28	
29			ontributions allocated tov	•	•		29	
30	Remainin	g amount of ι	inpaid minimum required		30	0		
Pa	art VIII	Minimum	Required Contribu	ition For Curren	nt Year			
			excess assets (see inst					
	a Target i	normal cost (l	ine 6c)				31a	140,099,887
	b Excess	assets, if app	licable, but not greater th	nan line 31a			31b	140,099,887
32	Amortizat	tion installmer	its:			Outstanding Bala	ince	Installment
	a Net sho	ortfall amortiza	ation installment			•		
	b Waiver	amortization	installment					
33			pproved for this plan year ay Year				33	
34	Total fund	ding requirem	ent before reflecting carry	over/prefunding bala	ances (lines 31a - 3	31b + 32a + 32b - 33)	34	0
				Carryo	ver balance	Prefunding bala	nce	Total balance
35			se to offset funding					0
36	Additiona	l cash require	ment (line 34 minus line	35)			36	0
	Contributi	ions allocated	toward minimum require	d contribution for cui	rent year adjusted	to valuation date (line	37	-
38			s contributions for curren				1	
			of line 37 over line 36)	,	,		38a	0
	_	-	ne 38a attributable to use	of prefunding and fu	ınding standard ca	rryover balances	38b	
39	Unpaid m	inimum requi	red contribution for curre	nt year (excess, if an	y, of line 36 over li	ne 37)	39	0
40	Unpaid m	inimum requi	red contributions for all ye	ears		·····	40	0
Pa	rt IX	Pension	Funding Relief Und	der the America	n Rescue Plar	Act of 2021 (See	Instruc	tions)
41			to use the extended am rule applies. 2019	ortization rule for a p		on or before December	31, 2021,	check the box to indicate the first

Schedule SB, Line 26b – Schedule of Projection of Expected Benefit Payments As of 1/1/2023

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Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2023	15,704,840	5,477,932	311,826,942	333,009,715
2024	31,688,938	3,185,632	304,099,488	338,974,057
2025	47,940,225	4,945,940	298,698,867	351,585,031
2026	63,189,710	6,859,640	292,703,691	362,753,040
2027	77,662,920	8,658,756	286,037,258	372,358,934
2028	91,822,665	10,739,571	278,833,935	381,396,171
2029	104,915,783	12,513,326	271,054,377	388,483,486
2030	117,190,271	14,193,272	262,638,499	394,022,043
2030	128,447,955	16,007,222	253,584,908	394,022,043
2031	138,996,539	17,802,741	243,935,779	400,735,058
2032	144,708,626	19,370,153	233,803,888	397,882,667
2033				
2034	151,493,496	20,676,420	223,229,121	395,399,038
	157,115,402	22,171,873	212,215,700	391,502,975
2036	162,012,860	23,193,721	200,747,026	385,953,606
2037	166,116,883	24,297,349	188,928,609	379,342,842
2038	169,229,293	25,267,172	176,856,866	371,353,332
2039	171,696,285	26,076,699	164,645,924	362,418,908
2040	173,243,764	26,932,289	152,362,297	352,538,350
2041	174,106,837	27,511,494	139,960,443	341,578,774
2042	174,366,369	27,856,898	127,554,422	329,777,690
2043	173,823,637	28,260,490	115,445,846	317,529,973
2044	171,915,084	28,542,053	103,857,317	304,314,454
2045	169,076,498	28,485,380	92,655,691	290,217,570
2046	165,376,102	28,191,649	81,940,092	275,507,842
2047	160,572,245	27,711,186	71,801,969	260,085,399
2048	155,142,613	27,160,127	62,321,367	244,624,107
2049	148,829,756	26,350,149	53,563,377	228,743,282
2050	141,860,111	25,446,215	45,575,290	212,881,616
2051	134,365,818	24,361,266	38,384,608	197,111,692
2052	126,398,533	23,166,068	31,998,297	181,562,898
2053	118,189,951	21,888,962	26,403,573	166,482,486
2054	109,990,613	20,564,701	21,569,477	152,124,791
2055	101,786,477	19,228,150	17,449,455	138,464,082
2056	93,689,503	17,896,597	13,985,220	125,571,320
2057	85,827,210	16,589,924	11,110,626	113,527,760
2058	78,201,386	15,282,454	8,755,414	102,239,254
2059	70,915,611	14,016,138	6,848,931	91,780,681
2060	64,000,608	12,777,353	5,322,967	82,100,928
2061	57,460,842	11,598,102	4,113,951	73,172,895
2062	51,310,230	10,475,441	3,164,645	64,950,316
2063	45,568,782	9,406,555	2,425,012	57,400,348
2064	40,222,830	8,398,350	1,852,489	50,473,670
2065	35,284,081	7,454,118	1,411,690	44,149,889
2066	30,743,837	6,574,261	1,073,668	38,391,766
2067	26,595,320	5,757,828	815,227	33,168,374
2068	22,832,227	5,007,577	618,109	28,457,912
2069	19,442,400	4,322,658	468,070	24,233,129
2070	16,413,747	3,702,896	354,082	20,470,725
2071	13,733,748	3,145,527	267,645	17,146,920
2072	11,385,683	2,648,943	202,210	14,236,836

The following methodology is used to compute the weighted average retirement age.

The weight applied to each potential retirement equals $_{t}P_{55}$ times q_{55+t} where q_{55+t} equals the retirement rate and $_{t}P_{55}$ equals survivorship after 55 (i.e. P_{56} =1- q_{56} and $_{2}P_{56}$ = P_{56} times P_{57}) and t=0 to 16.

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RETIREMENT RATES:

The weighted average retirement ages for the Participating Employers were combined into a single retirement age, using counts of active participants as follows:

Average Age as of January 1, 2023	Ave. Age	Actives
Charack Dat Datas 2010 Charles	(4.2	2 470
Church Ret Rates - 2018 Study	64.3	3,470
BYU Ret Rates - 2018 Study	65.0	4,005
Other Higher Education Ret Rates - 2018 Study	63.5	1,893
Sem&Inst Ret Rates - 2018 Study	63.1	920
DMC Ret Rates - 2018 Study	62.3	368
Small Company Ret Rates - 2018 Study	64.1	331
Investment Farms Ret Rates - 2018 Study	64.0	223
Total		11,210
Average Age	64.2	

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The rates by stated employer group below were determined from a study of retirements by age under the Master Retirement Plan for years 2014 through 2017. Actual experience for the plan as a whole and other Participating Employers was also considered in setting the employer group rates.

Brigham Young University (B03)

AGE	RATE	AGE	RATE	AGE	RATE
55	1.8%	61	5.3%	67	24.0%
56	1.8%	62	10.9%	68	13.7%
57	3.0%	63	7.1%	69	21.9%
58	2.1%	64	11.8%	70	30.9%
59	3.1%	65	19.3%	71	100.0%
60	3.4%	66	28.0%		
BYU Ret Rates - 2018 Study The weighted average retirement age is 65.0 years					

The Church of Jesus Christ of Latter-day Saints (C40)

AGE	RATE	AGE	RATE	AGE	RATE	
55	4.3%	61	6.8%	67	23.6%	
56	2.5%	62	9.9%	68	14.8%	
57	3.4%	63	8.9%	69	19.8%	
58	4.0%	64	15.6%	70	21.7%	
59	3.5%	65	22.9%	71	100.0%	
60	3.4%	66	25.5%			
Church	Ret Rates - 2018 Stud	y	The weighted average retirement age is 64.3 years.			

Beneficial Financial Group (B01), Bonneville International Corporation (BIC), Bonneville Communications (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media, Inc. (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corporation (T02)

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	1011p10 2 quart 2105p1011110 (202)								
AGE	RATE	AGE	RATE	AGE	RATE				
55	4.0%	61	14.5%	67	21.2%				
56	7.2%	62	19.5%	68	31.3%				
57	6.0%	63	12.0%	69	18.9%				
58	6.8%	64	18.5%	70	21.1%				
59	8.3%	65	28.6%	71	100.0%				
60	7.4%	66	30.4%						
DMCF	Ret Rates - 2018 Study		The weighted average i	retiremer	nt age is 62.3 years.				

AgReserves, Inc. (D13), Farmland Reserve, Inc. (E32), East Central Florida Services (E16), Taylor Creek Management Company (M05), and AgriNorthwest (U04)

AGE	RATE	AGE	RATE	AGE	RATE			
55	2.2%	61	5.9%	67	26.2%			
56	2.8%	62	13.3%	68	20.2%			
57	2.1%	63	12.0%	69	21.5%			
58	2.3%	64	13.5%	70	24.8%			
59	3.1%	65	49.2%	71	100.0%			
60	1.6%	66	34.8%					
Investn	nent Farms Ret Rates	2018	The weighted average retirement age is 64.0 years.					
Study								

Brigham Young University - Hawaii (S01), Ensign College (S06), BYU - Pathway Worldwide (S78), and Brigham Young University - Idaho (S07)

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AGE	RATE	AGE	RATE	AGE	RATE
55	1.1%	61	11.5%	67	26.1%
56	3.6%	62	26.3%	68	18.1%
57	2.0%	63	17.4%	69	34.7%
58	2.7%	64	17.1%	70	22.6%
59	4.5%	65	23.9%	71	100.0%
60	2.1%	66	33.9%		
Other I	Higher Education Ret H	The weighted average retirement age is 63.5 years.			
2018 S	tudy				

Seminaries and Institutes (S31)

AGE	RATE	AGE	RATE	AGE	RATE	
55	1.7%	61	12.4%	67	9.5%	
56	3.7%	62	16.0%	68	23.6%	
57	1.1%	63	20.2%	69	17.3%	
58	3.6%	64	24.7%	70	19.5%	
59	6.3%	65	35.9%	71	100.0%	
60	13.8%	66	11.8%			
Sem&I	nst Ret Rates - 2018 Stu	ıdy	The weighted average retirement age is 63.1 years.			

Property Reserve, Inc. (C43), City Creek Reserve, Inc. (C61), Suburban Land Reserve, Inc. (S38), Utah Property Management Associates, LLC (Z01), Hawaii Reserves, Inc. (Z03), Ensign Peak Advisors, Inc. (C41), Polynesian Cultural Center (P01), Deseret Mutual Benefit Administrators (D05),

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Deseret Trust Company (D06), and Thrasher Research Fund (T03)

AGE	RATE	AGE	RATE	AGE	RATE	
55	2.7%	61	7.0%	67	32.0%	
56	2.7%	62	12.8%	68	20.5%	
57	2.7%	63	12.8%	69	20.5%	
58	2.7%	64	12.8%	70	20.5%	
59	2.7%	65	32.0%	71	100.0%	
60	2.7%	66	32.0%			
Small (Study	Company Ret Rates - 20	18	The weighted average retirement age is 64.1 years.			

Schedule SB, Line 26a – Schedule of Active Participant Data As of 1/1/2023

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	1									1 1/1/2	<u> </u>									
					1		ı		Y	ears of Cre	dited S	Service	1		ı					
	U	nder 1	1	to 4	5	5 to 9	1() to 14	1	5 to 19	2	0 to 24	2:	5 to 29	30) to 34	35	5 to 39	40	and up
Attained Age	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp	No.	Avg. Comp								
Under 25	4	-	22	30,841	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
25 to 29	17	-	128	51,290	23	52,753	-	-	-	-	-	-	-	-	-	-	-	-	-	-
30 to 34	17	-	173	61,447	120	64,906	20	63,449	-	-	-	-	-	-	-	-	-	-	-	-
35 to 39	4	-	200	76,679	236	85,491	176	79,578	93	77,109	-	-	-	-	-	-	-	-	-	-
40 to 44	4	-	225	79,023	353	97,079	382	105,190	448	100,325	79	83,561	-	-	-	-	-	-	-	-
45 to 49	5	-	180	69,700	261	94,618	358	108,328	567	108,240	395	101,207	67	90,883	-	-	-	-	-	-
50 to 54	7	-	143	73,067	206	85,551	268	102,300	440	112,423	408	112,818	334	106,993	48	95,473	-	-	-	-
55 to 59	1	-	93	71,098	172	72,196	223	99,813	358	105,828	379	108,594	323	115,249	360	108,691	-	-	-	-
60 to 64	1	-	68	72,650	121	70,047	219	87,302	382	96,167	302	98,876	265	112,776	487	104,626	-	-	-	-
65 to 69	-	-	24	52,282	40	65,903	83	84,177	175	98,460	139	99,263	100	104,623	254	119,491	-	-	-	-
70 & up	1	-	7	-	20	37,557	33	73,884	45	94,159	32	87,293	28	73,268	71	118,064	1	-	20	151,733

This schedule includes 27 participants, who are both active and receiving an annuity, counted in line 3(a)(1) and not 3(c)(1) of the schedule SB.

ACTUARIAL ASSUMPTIONS

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Both economic and non-economic assumptions are described below. A different set of actuarial assumptions (within the reasonable range of possibilities) will produce a different set of results. The future is uncertain and these assumptions, which are used to project future outcomes, will differ from experience, and in some cases those differences may be material.

ECONOMIC ASSUMPTIONS:

SALARY SCALE:

The rates below were determined using historical salary increases by age, relative to actual inflation, under the Master Retirement Plan for years 2009 through 2018. Years after 2014 were weighted higher. Actual experience of other Participating Employers was also considered for ages under 30 and over 54, with the exception of older ages for Seminaries. The resulting rates were smoothed. The rates include a 2% future inflation assumption. Please note the annual rate is during the Age referenced.

Brigham Young University (B03), Brigham Young University - Hawaii (S01), Brigham Young University -Idaho (S07), Ensign College (S06), and BYU - Pathway Worldwide (S78)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	10.95	45	4.3%	1.96
25	8.3%	6.46	50	4.0%	1.60
30	7.1%	4.41	55	3.6%	1.33
35	5.9%	3.21	60	3.1%	1.13
40	4.9%	2.46	65	3.4%	N/A
	ì	Higher Education Sai	ary Scale –	- 2019 Study	

The Church of Jesus Christ of Latter-day Saints (C40)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	9.38	45	3.9%	1.81
25	8.3%	5.53	50	3.5%	1.50
30	6.6%	3.77	55	3.0%	1.28
35	5.4%	2.84	60	2.8%	1.11
40	4.5%	2.22	65	2.7%	N/A
		Church Salary S	cale – 201	9 Study	

Seminaries and Institutes (S31)

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Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	7.16	45	2.6%	1.46
25	8.3%	4.23	50	2.0%	1.30
30	6.3%	2.88	55	1.9%	1.17
35	5.2%	2.16	60	1.9%	1.07
40	3.8%	1.72	65	1.4%	N/A
		Seminaries Salary	Scale – 20	19 Study	

Beneficial Financial Group (B01), Bonneville International Corporation (BIC), Bonneville Communications (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media, Inc. (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corporation (T02)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age
20	14.1%	10.93	45	5.5%	1.81
25	8.3%	6.45	50	3.3%	1.44
30	8.6%	4.40	55	3.0%	1.23
35	6.1%	3.07	60	2.5%	1.08
40	5.4%	2.32	65	3.6%	N/A
		DMC Salary So	ale = 2019	Study	

AgReserves, Inc. (D13), Farmland Reserve, Inc. (E32), East Central Florida Services (E16), Taylor Creek Management Company (M05), and AgriNorthwest (U04)

Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age						
20	14.1%	17.43	45	5.5%	2.40						
25	8.3%	10.28	50	5.3%	1.87						
30	8.7%	7.01	55	4.7%	1.48						
35	8.0%	4.66	60	4.4%	1.18						
40	6.1%	3.20	65	3.7%	N/A						
	Farms Salary Scale – 2019 Study										

Property Reserve, Inc. (C43), City Creek Reserve, Inc. (C61), Suburban Land Reserve, Inc. (S38), Utah Property Management Associates, LLC (Z01), Hawaii Reserves, Inc. (Z03), Ensign Peak Advisors, Inc. (C41), Polynesian Cultural Center (P01), Deseret Mutual Benefit Administrators (D05), Deseret Trust Company (D06), and Thrasher Research Fund (T03)

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Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age	Age	Annual Rate	Ratio of Salary at Age 65 to Salary at Age					
20	14.1%	11.53	45	4.5%	1.88					
25	8.3%	6.80	50	3.8%	1.54					
30	8.5%	4.64	55	3.1%	1.29					
35	6.3%	3.30	60	3.1%	1.10					
40	5.6%	2.46	65	2.8%	N/A					
	Small Co. Salary Scale – 2019 Study									

NON-ECONOMIC ASSUMPTIONS:

MORTALITY (all participants):

The IRS published updated mortality tables to be used for valuation dates occurring in 2023 in Internal Revenue Notice: 2022-22. The plan chose to use the static mortality table in 2018 and has done so since then.

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	Ma	ale	Female			
Age	Non-annuitant	Annuitant	Non-annuitant	Annuitant		
25	0.0276%	0.0276%	0.0101%	0.0101%		
30	0.0321%	0.0321%	0.0143%	0.0143%		
35	0.0436%	0.0436%	0.0217%	0.0217%		
40	0.0542%	0.0542%	0.0299%	0.0299%		
45	0.0750%	0.1146%	0.0423%	0.0631%		
50	0.1169%	0.2817%	0.0654%	0.1642%		
55	0.1898%	0.3903%	0.1100%	0.2380%		
60	0.3483%	0.5773%	0.1865%	0.3965%		
65	0.6759%	0.8992%	0.2929%	0.6378%		
70	1.1740%	1.4211%	0.5055%	1.0311%		
75	2.0625%	2.3860%	0.9171%	1.7832%		
80	3.6804%	4.2409%	1.7202%	3.2611%		
85	6.4208%	7.6650%	4.2829%	6.1163%		
90	13.9404%	13.9404%	11.3553%	11.3553%		
95	22.2904%	22.2904%	18.9259%	18.9259%		
100	31.8715%	31.8715%	28.2507%	28.2507%		
105	41.7508%	41.7508%	38.3361%	38.3361%		

RETIREMENT RATES:

The rates by stated employer group below were determined from a study of retirements by age under the Master Retirement Plan for years 2014 through 2017. Actual experience for the plan as a whole and other Participating Employers was also considered in setting the employer group rates. (see tables in the attachment for Line 22 – Description of Weighted Average Retirement Age).

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TERMINATION RATES:

The rates by employer group were determined from a study of terminations by age under the Master Retirement Plan for years 2016 through 2019. Actual experience of other Participating Employers was used in developing Select Rates and for ages younger than 30 or older than 55. The resulting rates were smoothed.

The Church of Jesus Christ of Latter-day Saints (C40)

AGE	RATE		ACE	RATE		AGE	RATE			
	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate		
20	36.36%	34.56%	40	5.46%	4.72%	60	12.73%	11.07%		
25	32.24%	34.56%	45	6.23%	3.90%	65	12.73%	11.07%		
30	19.12%	14.18%	50	6.09%	3.87%	70	12.73%	11.07%		
35	7.80%	6.90%	55	4.28%	6.55%					
	Church Term Rate – 2020 Study									

Seminaries and Institutes (S31)

Schillaries and Histitutes (551)										
AGE	RATE		AGE	RATE		AGE	RATE			
	Select	Ultimate	AGE	Select	Ultimate	AGL	Select	Ultimate		
20	36.36%	34.56%	40	5.46%	2.04%	60	12.73%	11.07%		
25	32.24%	34.56%	45	6.23%	1.17%	65	12.73%	11.07%		
30	19.12%	8.78%	50	6.09%	0.72%	70	12.73%	11.07%		
35	7.80%	1.80%	55	4.28%	6.55%					
	Sem&Inst Term Rates – 2020 Study									

Brigham Young University (B03), Brigham Young University - Hawaii (S01), Ensign College (S06), Brigham Young University - Idaho (S07), and BYU - Pathway Worldwide (S78)

	Die Tuthway (vollawiae (576)									
AGE	RATE		ACE	RATE		ACE	RATE			
	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate		
20	36.36%	34.56%	40	5.46%	3.38%	60	12.73%	11.07%		
25	32.24%	29.42%	45	6.23%	2.95%	65	12.73%	11.07%		
30	19.12%	19.29%	50	6.09%	2.61%	70	12.73%	11.07%		
35	7.80%	8.46%	55	4.28%	6.55%					
	Higher Education Term Rate – 2020 Study									

AgReserves, Inc. (D13), Farmland Reserve, Inc. (E32), and AgriNorthwest (U04)

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AGE	RATE		AGE	RA	TE	AGE	RATE	
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate
20	36.36%	34.56%	40	5.46%	7.80%	60	12.73%	11.07%
25	32.24%	34.56%	45	6.23%	4.17%	65	12.73%	11.07%
30	19.12%	17.53%	50	6.09%	2.78%	70	12.73%	11.07%
35	7.80%	8.17%	55	4.28%	6.55%			
		Inves	tment Fo	ırms Torm l	Rates - 2020	Study		

Investment Farms Term Rates - 2020 Study

Beneficial Financial Group (B01), Bonneville International Corporation (BIC), Bonneville Communications (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media, Inc. (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corporation (T02)

AGE	RATE		AGE	RATE		AGE	RATE	
AGE	Select	Ultimate	AGE	Select	Ultimate	AGL	Select	Ultimate
20	36.36%	34.56%	40	5.46%	7.99%	60	12.73%	11.07%
25	32.24%	34.56%	45	6.23%	6.22%	65	12.73%	11.07%
30	19.12%	14.17%	50	6.09%	3.79%	70	12.73%	11.07%
35	7.80%	8.14%	55	4.28%	6.55%			
			DMC 7	Term Rate –	2020 Study	•		

Property Reserve, Inc. (C43), Suburban Land Reserve, Inc. (S38), Utah Property Management Associates, LLC (Z01), Hawaii Reserves, Inc. (Z03), Ensign Peak Advisors (C41), Deseret Mutual Benefit Administrators (D05)

AGE	RATE		AGE	RATE		AGE	RATE			
AGE	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate		
20	36.36%	34.56%	40	5.46%	2.69%	60	12.73%	11.07%		
25	32.24%	34.56%	45	6.23%	2.59%	65	12.73%	11.07%		
30	19.12%	14.01%	50	6.09%	0.60%	70	12.73%	11.07%		
35	7.80%	4.46%	55	4.28%	6.55%					
	Other Small Company Term Rates - 2020 Study									

Polynesian Cultural Center (P01)

AGE	RATE		AGE	RA	TE	AGE	RATE	
	Select	Ultimate	AGE	Select	Ultimate	AGE	Select	Ultimate
20	36.36%	34.56%	40	5.46%	9.55%	60	12.73%	11.07%
25	32.24%	34.56%	45	6.23%	3.37%	65	12.73%	11.07%
30	19.12%	18.91%	50	6.09%	0.91%	70	12.73%	11.07%
35	7.80%	7.87%	55	4.28%	6.55%			
•		Polynesia	n Cultur	al Center T	erm Rates - 2	020 Stu	dv	

City Creek Reserve, Inc. (C61), Deseret Trust Company (D06), East Central Florida Services and Taylor Creek Management Company (M05), and Thrasher Research Fund (T03)

EIN: 87-0440163

Plan Number: 001

None

BENEFIT PAYMENT OPTIONS RATES:

	Male	Female
Standard Benefit (10 year certain and life annuity)	100%	100%
Other Options	0%	0%

ACTUARIAL COST METHOD

EIN: 87-0440163

Plan Number: 001

ASSET VALUATION METHOD:

The actuarial value of assets (valuation assets) equals the market value of assets adjusted for gains or losses over a 24-month period. The expected earnings for each 12-month period are based on the assumed investment return of 5.0 % but not greater than the third segment rate (i.e., 5.92% for 2022).

The actuarial value of assets must be within 10% of the **market value of assets**. Contributions receivable are added before the 10% corridor is applied.

The asset valuation method incorporates the expected earnings feature allowed by the Worker, Retiree, and Employer Recovery Act of 2008, as detailed in IRS Notice 2009-22.

TARGET NORMAL COST:

The **target normal cost** includes plan-related expenses for PBGC premiums of \$96 per estimated count of plan participant (these premiums are paid out of plan assets).

SUMMARY OF PLAN PROVISIONS

EIN: 87-0440163

Plan Number: 001

The Deseret Mutual Master Retirement Plan (MRP) is a non-contributory defined benefit plan covering substantially all full-time employees of the employer hired before April 1, 2010, or employed by a Higher Education Employer and hired before January 1, 2021. Qualified employees must have attained age 21 and been employed at least one year. The benefits are based on years of service and salary during the highest five years of all years of employment.

The summary below is based on the actuary's understanding and interpretation of the plan. If any plan provisions supplied are not accurate and complete, the results of any other calculation may differ significantly. Also, this summary should not be used for purposes of determining actual benefits.

CATEGORY	PLAN PROVISION
PLAN STATUS	For Higher Education participating employers: Ongoing (not frozen) for employees hired before January 1, 2021. For other participating employers: Soft freeze (benefit and salary accruals continue for employees hired before April 1, 2010.
ANNIVERSARY DATE	January 1.
ELIGIBLE EMPLOYEES	Attained age 21. Employed one year with 1,000 hours. Not in excluded class of employees.
FINAL AVERAGE SALARY	Highest 5 years of career. Covered compensation limited to amounts specified in Internal Revenue Code Section 401(a)(17) (\$305,000 and \$330,000 for 2022 and 2023, respectively).
BENEFIT CREDIT	All service after later of hire date or age 21, up to maximum of 33 years. For participants with age plus service not less than 75 on December 31, 2000, maximum years equal 40 years.
NORMAL RETIREMENT DATE	First of month on or after the latter of 65th birthday and five years of vesting credit.
NORMAL RETIREMENT BENEFIT	10-year certain & life annuity form. Monthly benefit formula is: (years of benefit credit) x (1.5% of monthly final average salary). [If hired on or after April 1, 2010 and employed by Higher Education, use 0.75% instead of 1.5%.]

		Conv	version Factor				
	Benefit Form	Level Payment Method	Increasing Payment Method (4%/year, compounded)				
	10-year certain and life	1.00	0.70				
	15-year certain and life	0.97	0.68				
OPTIONAL FORMS	25-year certain and life	0.92	0.63				
OF BENEFIT	Life annuity	1.02	0.71				
	100% J&S w/ 10-yr certain	0.88	0.58				
	QOSA 75% J&S w/ 10-yr certain	0.91	0.61				
	QJSA 50% J&S w/ 10-yr certain	0.95	0.64				
	Special 2/3 J&S w/ 10-yr certain	0.95	0.64				
EARLY RETIREMENT	Must be age 55 (age 60 if hired on or after April 1, 2010 and employed by Higher Education) with 5 years of service. Benefit based on final average salary and service to date of early retirement. Reduced 3% per year to age 62, 4% per year to age 55. No reduction if age 62 with at least 30 years of benefit credit or age 61 with 40 years of benefit credit.						
DEFERRED	Calculated same as normal retiren		actuarial				
RETIREMENT	adjustment may apply if benefit co	ommences be	eyond age 70-1/2.				
PRE-RETIREMENT DEATH BENEFIT	After vesting, benefit to spouse as death with 75% joint and survivor year certain feature.)						
DISABILITY BENEFIT	Continued benefit accrual during	disability per	riod.				
VESTING	100% after 5 years of service.	* *					
LUMP SUMS	Available upon retirement or upon if actuarial present value is less than \$5,000.						
CONTRIBUTIONS	Employees - none. Employer - as funding.	necessary fo	or proper plan				
See the January 2023 Sum 2021 Plan Document for n	mary Plan Description (Employee In detail.	Handbook) or	the January 1,				

EIN: 87-0440163

Plan Number: 001

There are no other plan provisions which have not yet taken effect that would be effective on January 1, 2023. Although the Deseret Mutual Board of Directors from time to time has granted ad hoc cost-of-living increases to retired participants, there are no substantive commitments by the employer for extra benefits beyond those already contained in the plan.

		(c) Descrip	otion of Investment,	Including:		
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
U.S. GOVERNMENT SECURITIES:	010 0010 000 0		0.4/0.0/0.0.0			
38374D8E2	GNR 2013-058 C	2.500	04/20/2043	1,913,559	1,895,424	1,581,344
260888AP7 679088LP7	DOWNEY CALIF PENSION OBLIG OKLAHOMA ST CAPITOL IMPT AUTH ST FACS REV	2.845 4.578	06/01/2040 07/01/2042	5,155,000 6,000,000	4,423,952 6,110,646	3,826,814 5,526,600
830728UY5	SKOKIE ILL	3.389	12/01/2042	4,290,000	3,951,421	3,452,849
34446AAN8	FOND DU LAC COUNTY	3.432	11/01/2041	4,000,000	3,670,245	3,141,360
912810TD0	UNITED STATES TREASURY	2.250	02/15/2052	167,000,000	141,892,794	116,371,602
801546RK0	SANTA CLARA CNTY CALIF	2.200	08/01/2039	4,560,000	3,573,090	3,213,888
669402G29	NORWICH CONN	3.641	08/01/2046	4,690,000	4,137,731	3,691,358
463778AS9	IRVING	4.686	09/15/2047	2,900,000	2,935,240	2,754,362
744829EG3	PUEBLO CNTY COLO CTFS PARTN	2.723	09/15/2042	1,500,000	1,104,608	1,063,140
912810SN9	UNITED STATES TREASURY	1.250	05/15/2050	37,000,000	20,669,615	20,052,265
34446ABM9	FOND DU LAC COUNTY	6.184	11/01/2042	1,000,000	1,003,276	1,038,950
34446ABN7	FOND DU LAC COUNTY	6.434	11/01/2052	1,000,000	1,003,214	1,046,800
592090GQ1	METROPOLITAN GOVT NASHVILLE & DAVIDSON CNTY TENN S	3.169	08/01/2051	5,000,000	3,460,530	3,762,550
34074MS69	FLORIDA HSG FIN CORP REV	5.814	07/01/2043	3,445,000	3,473,194	3,515,554
641279VZ4 912810TR9	NEVADA HSG DIV SINGLE FAMILY MTG REV UNITED STATES TREASURY	5.952 3.625	04/01/2053 05/15/2053	4,000,000 8,000,000	3,987,621 6,525,890	4,131,160 7,432,482
92812UX52	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	6.534	11/01/2053	4,000,000	4,083,400	4,208,640
88046KHU3	TENNESSEE HOUSING DEVELOPMENT AGENCY	6.534	07/01/2053	3,255,000	3,255,328	3,492,290
912810TT5	UNITED STATES TREASURY	4.125	08/15/2053	65,235,400	59,738,851	66,255,009
917437FN0	UTAH HSG CORP SINGLE FAMILY MTG REV	6.264	01/01/2054	2,000,000	2,048,080	2,080,060
3128S4ZA8	FH 1Q0737	5.950	11/01/2036	5,432	5,954	5,424
31410F6J9	FN 888373	7.000	03/01/2037	1,529	1,611	1,552
31394PXG3	FHR 2756 NA	5.000	02/15/2024	192	192	191
3138LYA31	FN AO7225	4.000	07/01/2042	74,080	82,213	71,968
31296XJP1	FH A21170	6.500	04/01/2034	29,417	29,947	30,778
31397RCW4	FHR 3422 AI	0.250	01/15/2038	60,013	910	551
38375BZQ8	GNR 2012-0290 FA	5.952	10/20/2062	82,512	84,653	82,192
31349UB56	FH 782760	6.293	11/01/2036	3,939	4,086	4,034
31396HUN7	FHR 3117 EO	0.000	02/15/2036	8,244	8,244	7,091
383742AS2	GNR 2007-079 SY	1.078	12/20/2037	17,079	574	506
31396PRZ6	FNR 2007-7 SG	1.048	08/25/2036	28,224	454	3,670
31397SVY7	FNR 2011-39 ZA	6.000	11/25/2032	30,166	32,699	30,868
38374UJV4	GNR 2009-033 TI	6.000 6.500	05/20/2039	8,134	495	971
3133T7DV8 31396XF25	FHR 1863 Z FNR 2007-106 A7	6.029	07/15/2026 10/25/2037	53 5,386	54 5,387	54 5,703
31390KF23 31393E7F0	FNR 03105A AZ	5.500	10/25/2037	98,687	96,346	99,902
31300LUY9	FH 848699	5.725	07/01/2040	15,770	16,416	16,220
31396PXY2	FNR 2007-16 FC	6.202	03/25/2037	2,323	2,641	2,309
3136FCCH7	FNR 345 A5	5.000	12/25/2033	4,775	463	614
31282YCD9	FHS S191 IO	8.000	01/15/2028	10,724	543	1,029
3128NHQ71	FH 1J1378	5.890	11/01/2036	5,485	6,137	5,489
3128K7DW5	FH A46417	7.000	04/01/2035	16,053	16,398	16,610
31397BF22	FHR 3219 DI	6.000	04/15/2036	6,064	629	1,093
31397LC23	FNR 2008-53 CI	1.748	07/25/2038	7,760	379	784
31394HVK4	FHR 2671A S	4.761	09/15/2033	4,377	3,712	4,614
31404J2J3	FN 770377	4.387	04/01/2034	5,262	5,719	5,248
31349UFK9	FH 782870	6.064	09/01/2034	22,937	24,389	23,209
3128C6QN2	FH P51361 FN 735332	6.500 5.782	12/01/2036 08/01/2034	17,171 4,007	18,173 4,289	17,787
31402Q4R9 31398RM85	FNR 2010-64 DM	5.000	06/25/2040	19,986	20,663	4,027 19,957
31397MRK5	FNR 2008-80 SA	0.398	09/25/2038	7,523	286	605
38375KYH9	GNR 2007-042 SB	1.278	07/20/2037	30,034	1,486	1,423
31396TUG6	FHR 3171 MO	0.000	06/15/2036	2,229	1,979	2,001
31396YCX8	FNR 2008-1 BI	0.458	02/25/2038	20,869	1,017	1,710
31394ULM2	FNR 2005-103 SC	1.030	07/25/2035	18,483	9,773	17,550
38379HTQ8	GNR 2014-188 W	4.557	10/16/2041	162,420	179,897	159,619
31393CVP5	FNR 0344F IU	7.000	06/25/2033	22,801	1,617	3,279
31397UEP0	FNR 2011-47 ZA	5.500	07/25/2038	71,539	60,847	72,906
38379PU62	GNR 2015-091 W	5.270	05/20/2040	120,248	135,560	121,496
31282YDX4	FHR 233 B1	5.000	09/15/2035	8,117	462	1,267
31395B4J9	FNR 2006-23 KO	0.000	04/25/2036	4,024	3,426	3,611
31416CK88	FN 995919	5.816	07/01/2037	2,772	3,591	2,801
31359PD37	FNR 1997-46 Z	7.500	06/17/2027	20,373	20,784	20,556
31396R6F9	FHR 3156 AZ	5.500	05/15/2036	37,122	37,020	37,648
31396KYB2	FNR 2006-79 DO	0.000	08/25/2036	7,383	6,478	6,158
31404D2U1	FN 765887	4.084	02/01/2034	5,518	6,121	5,511
3128M7C38	FH G05190	7.500	09/01/2038	3,537	3,699	3,623
31396LVP2	FNR 2006-110 PO	0.000	11/25/2036	9,324	9,324	7,884
31398CR83 31396K4K5	FHR 3537 MI FNR 2006-95 SG	5.000 4.392	06/15/2038 10/25/2036	39,821 3,361	6,799 2,390	5,319 3,993
38374H2D1	GNR 2004-073 JL	1.077	09/16/2034	94,479	2,681	5,995 7,889
303/411201	5 2007 073 JL	1.077	03/10/2034	J+,4/J	2,001	7,003

- 1- (Continued)

			(c) Descri	ption of Investment,		(e) Current	
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	31393BX75	FNW 2003-W6 F	5.802	09/25/2042	105,978	105,364	105,773
	31396L5D8	FNR 2006-126 PO	0.000	01/25/2037	14,289	14,289	11,940
	31416BQA9	FN 995149	6.500	10/01/2038	5,388	5,729	5,551
	31406H3D7	FN 810896	7.357	01/01/2035	9,127	9,181	9,244
	3138EN4Y2	FN AL6238	4.000	01/01/2035	207,455	221,311	203,208
	31396KYA4	FNR 2006-79 DF	5.802	08/25/2036	5,567	6,218	5,538
	31396KJK9	FNR 2006-72 GO	0.000	08/25/2036	6,161	6,161	5,229
	31397PTW0	FHR 3404 SC	0.547	01/15/2038	25,821	1,192	2,001
	31396YKW1	FNR 2008-10 XI	0.778	03/25/2038	9,406	390	822
	38377DSY3	GNR 2010-103 WA	5.675	08/20/2034	37,656	40,253	38,578
	3128NHQ97	FH 1J1380	5.967	03/01/2036	943	1,082	944
	31282YDW6	FHR 233 B0	5.000	09/15/2035	15,850	912	2,924
	31390MLR3	FN 650236	5.000	12/01/2032	2,089	2,064	2,076
	3136FGCE5	FNR 393 A5	5.500	04/25/2037	1,981	166	214
	31394E7B8	FNR 2005-68 PG	5.500	08/25/2035	16,691	16,677	16,792
	38375KKQ4	GNR 2007-036 SG	0.998	06/20/2037	19,907	667	607
	3128JLW39	FH 1B1665	4.794	04/01/2034	2,840	2,817	2,801
	31359QMA9	FNR 1997-58 PG	7.000	09/18/2027	4,986	307	390
	3138AWL68	FN AJ4848	4.000	11/01/2041	13,127	13,725	12,591
	31397YVF5	FHR 3511 SA	0.547	02/15/2039	8,950	310	703
	31392B3F1	FNR 2002-7 FD	6.152	04/25/2029	2,687	2,870	2,695
	31418MCX8	FN AD0085	5.432	11/01/2037	5,252	5,792	5,198
	31359S6X3	FNGT 2001-T7 A1	7.500	02/25/2041	30,854	32,391	32,595
	31409XDP1	FN 881310	7.500	12/01/2036	5,562	5,905	
	3128NHP98	FH 1J1348					5,573
			6.445 7.000	10/01/2036	4,317 27,905	4,657	4,318
	3136A12F1	FNR 2011-118 MT		11/25/2041		32,047	29,561
	31396KAA0	FNR 2006-65 QO	0.000	07/25/2036	34,201	34,201	28,480
	31395NE29	FNR 2006-58 AP	0.000	07/25/2036	4,700	4,700	4,002
	31396PHH7	FNR 2007-1 SD	6.289	02/25/2037	8,130	2,659	13,742
	38374XAF2	GNR 2009-014 NI	6.500	03/20/2039	12,170	837	1,073
	38374XPH2	GNR 2009-012 IE	5.500	03/20/2039	46,896	10,451	2,554
	38378ERH8	GNR 2012-059 WA	5.578	08/20/2038	83,257	94,275	84,846
	31395ND20	FNR 2006-58 PO	0.000	07/25/2036	10,681	10,681	9,079
	31396GSP7	FHR 3098 PG	5.000	01/15/2036	22,318	20,324	22,488
	31403BBP7	FN 743546	5.728	11/01/2033	14,209	14,221	14,074
	38375CE71	GNR 2012-052 WA	6.194	04/20/2038	134,861	150,688	139,306
	31396HVU0	FHR 3117 OK	0.000	02/15/2036	8,269	8,269	7,035
	31394C3J9	FNR 0523E SE	1.995	04/25/2035	62,402	46,626	59,018
	3133T5LL5	FHR 1727 I	6.500	05/15/2024	668	668	666
	31396W5X0	FNR 2007-78 CB	6.000	08/25/2037	12,208	13,127	12,758
	31297GXZ9	FH A28796	6.500	11/01/2034	3,295	3,353	3,424
	31396KGX4	FNR 2006-77 PC	6.500	08/25/2036	9,526	9,547	9,772
	38375BQ70	GNR 2013-0070 GA	5.907	03/20/2063	41,164	42,514	40,880
	31397Y4R9	FHR 3481 SJ	0.397	08/15/2038	17,211	721	1,545
	31396QYP8	FNR 2009-70 CO	0.000	01/25/2037	18,134	15,251	15,261
	31396WVA1	FNW 2007-W7 1A4	6.469	07/25/2037	1,443	1,715	1,780
	31396NRF5	FHRR R007 ZA	6.000	05/15/2036	29,096	27,188	30,537
	31394KZD9	FHR 2692 SC	2.381	07/15/2033	8,810	5,184	8,818
	31410GKU6	FN 888707	7.500	10/01/2037	7,585	8,041	7,931
	31393DXG1	FNR 0372A IE	5.500	08/25/2033	10,536	568	1,477
	38374DPT0	GNR 2008-002 MS	1.687	01/16/2038	11,097	481	947
	3128HXM85	FHS 264 F1	6.003	07/15/2042	62,244	62,348	61,056
	31397LMA4	FNR 2008-44 PO	0.000	05/25/2038	1,282	795	1,108
	3128C6QE2	FH P51353	6.500	11/01/2036	18,075	18,723	18,419
	31395BA52	FNR 2006-22 AO	0.000	04/25/2036	7,795	7,795	6,711
	3136FCZ82	FNR 374 A4	5.500	08/25/2036	5,560	627	959
	31393YT96	FNR 2004-46 QB	2.192	05/25/2034	3,452	2,115	3,793
	31397NUK9	FNR 2009-19 IP	5.500	10/25/2036	87,038	16,297	16,962
	31396KJD5	FNR 2006-72 HO	0.000	08/25/2026	2,901	2,807	2,739
	3128K3ZC4	FH A43439	6.500	02/01/2036	17,599	17,793	18,479
	31410LCD2	FN 890268	6.500	10/01/2038	20,742	22,119	21,639
	31396PAS0 38375LT67	FNR 2006-130 GI	6.500	07/25/2032	15,700	565	1,433
		GNR 2007-076 SA	1.058	11/20/2037	24,874	1,304	734
	31396PE72	FNR 2007-14 OP	0.000	03/25/2037	14,431	13,758	12,381
	31413HZB7	FN 946338	7.000	09/01/2037	15,350	16,125	15,967
	38377MBJ4	GNR 2010-129 AW	5.899	04/20/2037	36,435	39,472	37,733
	38375KBN1	GNR 2007-026 SC	0.728	05/20/2037	16,740	554	627
	383742DY6	GNR 2007-079 BM	6.000	08/20/2037	68,077	73,325	68,507
	31393X3L9	FNW 2004-W4 A7	5.500	06/25/2034	91,276	97,679	90,981
	31397BHE4	FHR 3218 AO	0.000	09/15/2036	11,773	11,594	9,314
	31339NE69	FHR 2413 KP	0.000	02/15/2032	12,002	11,151	10,756
	31395NBC0	FNR 2006-44 P	0.000	12/25/2033	25,377	25,377	21,552
	31396WSA5	FNR 2007-60 AX	1.698	07/25/2037	33,122	2,450	4,327

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			(c) Descri	(c) Description of Investment, Including:				
a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
u,	3136A8Q52	FNR 2012-108 F	5.952	10/25/2042	72,839	73,122	71,26	
	31395NC96	FNR 2006-58 FL	5.912	07/25/2036	4,316	4,798	4,28	
	31394EKR8	FNR 2005-66 SG	3.745	07/25/2035	8,347	5,600	9,15	
	31396N2X3	FHR 3135 CS	1.247	04/15/2026	19,634	208	33	
	31398LQS0	FHR 3607 OP	0.000	07/15/2037	47,166	41,297	38,86	
	38374L3B5	GNR 2005-068 KI	0.828	09/20/2035	47,424	2,480	4,10	
	31392ET34	FNW 2002-W10 IO	0.891	08/25/2042	141,674	1,838	4,10	
	31395DTS8	FNR 2006-50 PS	0.000	06/25/2036	11,152	9,660	9,79	
	3128S4ZC4	FH 1Q0739	7.539 1.067	03/01/2037	4,145	4,611	4,21	
	38375LZR4 31403DTT6	GNR 2007-074 SL FN 745862	5.272	11/16/2037 04/01/2035	153,643 3,043	7,196 3,251	3,13 3,04	
	31396XJE5	FNR 2007-77 FG	5.952	03/25/2037	7,679	8,511	7,60	
	38374LM73	GNR 2005-058 NI	5.500	08/20/2035	62,846	6,958	8,11	
	31393UMM2	FNR 2003-118 FD	5.852	12/25/2033	3,458	3,843	3,45	
	31394LJU7	FHR 2694 BA	4.000	06/15/2031	998	995	98	
	31349UJY5	FH 782979	4.375	01/01/2035	10,501	11,758	10,75	
	38375J8N8	GNR 2007-028 BO	0.000	05/20/2037	4,084	3,501	3,59	
	31394VPT1	FNW 2005-W4 1A1	6.000	08/25/2045	23,613	24,498	23,76	
	31392JFP9	FNR 0314G TI	5.000	03/25/2033	9,133	172	26	
	31393QYH9	FHR 2611G SQ	2.094	05/15/2033	11,001	11,067	10,40	
	31396LU57	FNR 2006-115 OK	0.000	12/25/2036	11,495	11,340	9,45	
	31398LQM3	FHR 3607 BO	0.000	04/15/2036	6,012	3,723	5,15	
	31393CW82	FNW 2003-W8 2A	7.000	10/25/2042	15,079	16,036	15,44	
	31395NJD0 3136AHNE6	FNR 2006-53 US FNR 2013-128 PO	1.128 0.000	06/25/2036 12/25/2043	15,712 173,411	640 125,106	1,49 131,84	
	31395NBG1	FNR 2006-44 GO	0.000	06/25/2036	8,004	8,004	6,90	
	31394BVK7	FNR 2004-90 ZU	6.000	12/25/2034	31,980	28,399	32,81	
	3128QSZW9	FH 1G2557	5.469	06/01/2036	13,295	14,868	13,62	
	3132HTZ66	FHS 323 A5	3.000	01/15/2044	166,454	167,556	153,43	
	38375BF64	GNR 2013-0030 FA	5.367	08/20/2060	64	65	,	
	3136A6GB4	FNR 2012-47 HF	5.852	05/25/2027	31,114	31,143	31,11	
	31393Y4T9	FNR 2004-51 SY	3.336	07/25/2034	2,480	2,480	2,38	
	3128NFGD3	FH 1A1096	7.547	10/01/2036	12,989	13,243	13,22	
	31283HPW9	FH G01337	7.000	12/01/2025	1,101	1,105	1,13	
	3133TEFM1	FHR 2065B PX	0.750	08/17/2027	42,182	239	13	
	31282YDY2	FHR 233 B2	5.000	09/15/2035	15,142	786	2,50	
	31398MRV0	FNR 2010-16 WB	6.145	03/25/2040	116,346	123,239	118,84	
	38374MM63 38373QQA2	GNR 2006-016 OP GNR 2003-41 ID	0.000 5.500	03/20/2036 05/20/2033	6,918 27,760	5,505 4,087	6,08	
	31394D6N5	FNR 2005-56 S	1.258	07/25/2035	25,553	663	2,20	
	31393BFR1	FNR 2003-33 IA	6.500	05/25/2033	20,782	1,442	3,46	
	31393EQX0	FNR 2003-91 SD	3.413	09/25/2033	1,438	1,179	1,43	
	31404CAQ3	FN 764215	5.268	05/01/2034	1,577	1,625	1,56	
	38375JTD7	GNR 2007-017 JI	1.337	04/16/2037	31,324	1,484	2,74	
	31409JVS6	FN 872825	6.089	06/01/2036	4,459	5,150	4,48	
	31414HWF0	FN 966946	4.285	01/01/2038	1,478	1,562	1,46	
	38374MHB8	GNR 2005-085 IO	5.500	11/16/2035	15,051	915	1,29	
	31416B3M8	FN 995504	7.500	11/01/2038	1,811	1,921	1,89	
	38375KA93	GNR 2007-040 SD	1.278	07/20/2037	15,355	591	82	
	31395DUD9	FNR 2006-50 JO	0.000	06/25/2036	38,236	32,982	32,19	
	383/4J3R5	GNR 2004-092 AI	1.22/	11/16/2034	215,521	10,150	20,00	
	31395D7H6	FNW 2007-W1 AF1	5.712	11/25/2046	27,431	27,333	27,15	
	31395TC93	FHR 2967 S	3.834	04/15/2025	240	229 12,041	12 56	
	31393DSD4 3136FFPD5	FNR 2003-63 P3 FNR 383 D1	0.000 6.000	05/25/2033 01/25/2038	14,809 9,656	12,041 519	12,56 1,82	
	31292J5A4	FH C02641	7.000	10/01/2036	3,139	3,200	3,24	
	31396LSR2	FNR 2006-111 EO	0.000	11/25/2036	16,496	13,826	13,90	
	31393GV35	FHR 2533A Z	5.500	12/15/2032	89,557	89,430	90,55	
	3136FCM37	FNS 369 8	5.500	04/25/2036	10,493	498	1,48	
	31396YWZ1	FNR 2008-18 SE	0.818	03/25/2038	7,682	321	67	
	31336CNR0	FH 972200	5.674	03/01/2036	7,151	7,737	7,11	
	31394ABD7	FNR 2004-53 NC	5.500	07/25/2024	519	517	51	
	31396UD64	FHR 3194 SA	1.647	07/15/2036	2,514	95	31	
	3128S4YT8	FH 1Q0722	5.088	04/01/2038	4,916	5,464	4,91	
	3132G7AA3	FH U80001	4.000	07/01/2032	69,923	75,041	68,51	
	3133T3TD0	FHR 1658 GZ	7.000	01/15/2024	42	42	4	
	38375KHZ8	GNR 2007-036 SE	0.997	06/16/2037	19,326	709	59	
	38378AS36	GNR 2011-163 WA	5.866	12/20/2038	114,224	127,195	117,34	
	31396NG75	FHR 3143 BC	5.500	02/15/2036	18,562	19,783	18,83	
	31349S3Z4	FH 781716	5.743	07/01/2034	9,397	9,876	9,53	
	38375JTE5	GNR 2007-017 JO	0.000	04/16/2037	4,699	3,940	3,99	
	38374D3F4	GNR 2008-036 SH	0.828	04/20/2038	14,804	490	0.0	
	31397ELL7	FHR 3260 CS	0.687	01/15/2037	8,803	129	80	

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(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
(a)	31397BP96	FHR 3232 ST	1.247	10/15/2036	8,097	362	677
	31397FR79	FHR 3290 SB	0.997	03/15/2037	12,187	461	905
	31396PC33	FNR 2007-14 ES	0.988	03/25/2037	14,884	626	1,327
	31396Y4G4	FNR 2008-27 SN	1.448	04/25/2038	8,318	447	889
	31396LQW3	FNR 2006-109 PO	0.000	11/25/2036	7,320	6,789	6,161
	3136FCZH2	FNS 365 A7	5.500	05/25/2036	13,661	1,484	2,748
	31394CVA7 31410GVM2	FNR 0515A MO FN 889020	0.000 6.500	03/25/2035 11/01/2029	11,919 18,845	11,919 19,366	9,894 19,324
	38376LK65	GNR 2011-097 WA	6.108	11/20/2038	71,013	79,264	73,445
	31409JS50	FN 872740	6.500	06/01/2036	6,509	6,552	6,559
	31396UFA3	FHR 3179 OA	0.000	07/15/2036	4,669	4,669	3,927
	31419ABT3	FN AE0049	6.000	09/01/2029	6,941	7,126	7,053
	38375QKS7	GNR 2008-040 SA	0.927	05/16/2038	44,619	1,735	2,794
	38374VZG7	GNR 2009-054 JZ	5.500	07/20/2039	46,308	53,171	47,325
	31395NQK6	FNR 2006-63 ZH	6.500	07/25/2036	60,259	57,632	63,289
	31394V6A3	FNR 2006-16 HZ	5.500	03/25/2036	26,478	25,601	26,438
	31397TXJ6	FHR 3461 LZ GNR 2015-137 WA	6.000 5.544	06/15/2038	7,669 94,701	7,361 110,450	7,929 97,276
	38379QAH8 31398VBW5	FHR 3641 PB	5.000	01/20/2038 03/15/2040	13,077	14,151	13,049
	31396VSS8	FNR 2007-39 NB	4.250	05/25/2037	80,256	83,866	79,690
	31396AFJ8	FHR 3028 MG	5.000	09/15/2035	130,625	140,760	131,153
	31393UKW2	FNR 2003-122 ZJ	6.000	12/25/2033	40,127	44,879	41,290
	31410FUC7	FN 888079	6.500	10/01/2026	54,102	56,634	55,444
	31410LQN5	FN 890661	7.000	02/01/2039	38,926	43,432	40,336
	38376RRD0	GNR 2016-H07 FA	6.187	03/20/2066	130,526	134,203	130,373
	3138WFQM1	FN AS5859	4.000	09/01/2045	127,109	135,549	123,484
	38376T5N8	GNR 2010-0010 FA	6.292	01/20/2060	62,787	64,148	62,788
	3132H7EG5	FH U99134	4.000	01/01/2046	65,780	70,459	63,993
	38375UWR7 3138LXQK8	GNR 2016-H11 FD FN A06757	5.494 4.000	05/20/2066 06/01/2042	68,260 26,725	70,028 28,751	68,032 26,167
	3617AAX25	G2 A09697	3.250	12/20/2035	284,986	295,537	270,565
	38376RUS3	GNR 2016-H13 FT	6.017	05/20/2066	10,658	10,658	10,633
	38376RUV6	GNR 2016-H13 FD	5.860	05/20/2066	61,373	62,611	61,143
	3136ADWH8	FNR 2013-26 FE	5.802	04/25/2043	126,746	125,202	123,322
	3136ARFP8	FNR 2016-3 LI	5.500	01/25/2026	5,375	128	90
	31397HMC9	FHR 3322 NS	7.000	05/15/2037	21,175	25,541	22,188
	3136AQUD0	FNR 2015-91 AC	5.445	12/25/2036	73,992	86,767	78,506
	31397HCY2	FHR 3318 BT	7.000	05/15/2034	28,465	32,821	28,541
	3136AQWA4 38379XR69	FNR 2015-90 UI GNR 2016-090 LI	5.000 4.000	12/25/2045 07/20/2046	210,757 99,498	31,125 12,042	36,999 12,519
	31398SYP2	FNR 2010-030 El	4.000	12/25/2040	184,794	195,443	177,263
	3137A3ML0	FHR 3753 PO	0.000	11/15/2040	38,497	31,487	30,819
	38374LHA2	GNR 2005-048 CY	5.000	06/20/2035	68,578	75,474	68,622
	3137AVRD1	FHR 4133 TA	3.000	11/15/2042	61,077	55,897	50,815
	3137F1G51	FHMS K-065 AM	3.326	05/25/2027	74,000	74,726	71,459
	38380F3R5	GNR 2017-099 PT	6.013	08/20/2044	165,199	193,047	171,002
	31418RPQ8	FN AD4030	5.000	04/01/2030	167,627	177,715	166,822
	31393ELG2 3132FYBH9	FNW 2003-W12 A9	4.480	06/25/2043	114,703	118,185	111,547
	31393XFZ5	FH U69039 FNGT 2004-T1 2A	4.000 3.735	02/01/2046 08/25/2033	158,934 69,356	163,742 70,350	153,632 64,616
	38375LVN7	GNR 2007-059 PZ	6.000	10/20/2037	237,848	253,805	236,792
	3137FG6Y6	FHMS K-077 AM	3.850	05/25/2028	335,000	338,018	327,773
	3617HX4E4	G2 BJ9821	4.750	01/20/2049	604,839	633,390	599,074
	31397KNW7	FHR 3371 FA	6.053	09/15/2037	90,322	90,240	89,799
	31396VMF2	FNR 2007-35 PF	5.702	04/25/2037	153,090	168,502	150,201
	3136ABDT7	FNR 2012-153 B	7.000	07/25/2042	159,024	182,138	170,003
	3136AG4J8	FNR 2013-116 PL	4.000	05/25/2043	126,690	127,259	124,042
	3136B23T7	FNR 2018-63 DA	3.500	09/25/2048	86,374	87,901	79,876
	38380LXF5 3617HX5M5	GNR 2019-H12 JI G2 BJ9852	2.051 4.750	07/20/2069 08/20/2049	1,267,697 336,144	13,796 368,606	22,311 332,934
	38381AH74	GNR 2018-160 PA	3.500	07/20/2046	158,863	162,853	153,351
	38380LD42	GNR 2019-H15 IJ	2.272	08/20/2069	1,134,317	23,388	38,794
	38380LN33	GNR 2019-H18 KI	2.392	11/20/2069	1,403,120	21,420	25,817
	38380LK85	GNR 2019-H18 CI	0.042	10/20/2069	2,482,180	144,021	116,911
	3136B8FD6	FNR 2019-81 QF	5.952	12/25/2049	380,990	434,409	371,647
	38379VXZ2	GNR 2016-037 ID	3.500	08/20/2041	802,655	150,536	18,342
	3617LRZ32	G2 BQ7062	3.250	03/20/2050	450,009	464,856	411,533
	31335PLU7	FH G80339	5.300	11/01/2030	422,739	456,663	422,239
	38380L5P4 38380L7Y3	GNR 2020-H05 IO GNR 2020-H07 DI	0.033 0.015	03/20/2070 04/20/2070	2,470,478 2,853,958	148,872 206,431	126,736 171,237
	38381WZG6	GNR 2019-078 NI	5.000	06/20/2049	2,833,938 590,505	182,070	79,050
	38375UDQ0	GNR 2013-076 NI GNR 2014-H04 CI	1.389	02/20/2064	2,146,121	67,882	33,533
	38375UAR1	GNR 2013-0210 CI	1.533	09/20/2063	575,434	22,175	15,465

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			(c) Descri	ption of Investment,	Including:		() = .
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	3136BBSN3	FNA 2020-M38 X2	2.100	11/25/2028	715,482	56,071	44,377
	3136BBHB1	FNA 2020-M38 2A1	1.594	11/25/2028	113,959	116,234	103,026
	3137FWGL8	FHMS Q-013 XT2	1.807	05/25/2027	4,840,145	190,590	123,908
	38382GY97	GNR 2020-095 HI	4.000	07/20/2050	985,832	224,677	168,452
	3136BDXP8	FNA 2021-M03 1A1	1.000	11/25/2033	62,060	62,383	59,718
	35563FAA9	MSCR 2021-MN1 M1	7.337	01/25/2051	271,897	286,465	263,796
	31394FG33	FNR 2005-83B LZ	5.500	10/25/2035	271,216	277,700	271,893
	38379PUC9	GNR 2015-069 PA	3.500	03/20/2045	75,955	81,336	72,933
	3137BGHV4	FHR 4441 KP	3.500	02/15/2045	264,028	287,715	239,393
	31301ABB3	FH K00034	5.500	05/01/2037	15,994	16,884	16,508
	3128MXVH9	FH H05116	5.500	02/01/2038	1,737	1,809	1,729
	3137ABYS4	FHR 3870 WS	1.147	06/15/2031	102,026	7,791	6,836
	3132GJW62	FH Q03669	5.000	09/01/2041	871,929	935,202	887,297
	312935SG5	FH A88619	5.500	09/01/2039	79,049	82,567	81,390
	31406AR95	FN 804312	5.500	11/01/2034	15,673	16,037	16,113
	3138ARYG3	FN AJ0710	5.000	09/01/2041	245,067	274,521	249,006
	312938LD3	FH A90324	5.500	12/01/2039	88,979	94,450	91,614
	3138YYE41	FN AZ6454	3.500	02/01/2046	577,401	616,339	539,544
	3132XU6T7	FH Q52681	4.500	12/01/2047	436,598	479,815	433,922
	3140HKLB2	FN BK5721	5.000	05/01/2048	409,842	466,995	412,635
	3138WGXS8	FN AS6988	3.500	04/01/2046	2,417,878	2,543,698	2,259,352
	3131Y1U65	FH ZM6905	4.500	06/01/2048	453,739	492,432	447,680
	3132ACSS0	FH ZT0529	3.000	10/01/2046	459,406	480,330	419,751
	3140QBTF5	FN CA4149	3.000	09/01/2049	2,022,739	2,080,408	1,818,838
	3140HFPP8	FN BK2229	2.500	04/01/2050	1,075,101	1,126,338	916,671
	3133A3PA0	FH QA8517	2.500	04/01/2050	995,919	1,051,419	855,183
	3133KHWV4	FH RA2460	3.000	04/01/2050	3,680,659	3,958,118	3,296,587
	3140KDNS5	FN BP5800	2.500	05/01/2050	1,353,835	1,419,338	1,161,870
	3133KHZT6	FH RA2554	2.500	05/01/2050	1,493,293	1,584,588	1,292,696
	3140QBLZ9	FN CA3943	4.000	08/01/2049	1,000,555	1,159,806	966,562
	3140X6FL0	FN FM2870	3.000	03/01/2050	1,230,429	1,337,575	1,109,697
	3133KH5K8	FH RA2650	3.000	05/01/2050	782,688	846,068	702,119
	3133KHLM6	FH RA2132	3.000	02/01/2050	1,974,549	2,155,697	1,771,816
	3140KHH46	FN BP9250	2.500	07/01/2050	1,278,900	1,353,657	1,101,775
	3140HF6S3	FN BK2680	2.000	06/01/2050	2,433,405	2,526,492	2,008,004
	3140QEJZ6	FN CA6579	2.000	08/01/2050	3,539,839	3,690,428	2,946,506
	3140QEVK5	FN CA6917	2.500	09/01/2050	1,572,980	1,683,093	1,353,830
	3140X8J57	FN FM4783	2.000	12/01/2050	4,216,479	4,370,972	3,450,081
	3140X8RR0	FN FM4995	2.000	12/01/2050	1,909,176	1,982,515	1,589,150
	3133KKY86	FH RA4335	2.000	01/01/2051	1,694,744	1,762,836	1,410,122
	3140X8QX8	FN FM4969	2.000	12/01/2050	3,817,514	3,945,908	3,150,991
	3140QKGB8	FN CB0193	3.000	04/01/2051	5,703,114	6,076,122	5,096,366
	3133ALG93	FH QC2024	3.000	05/01/2051	1,913,467	2,036,990	1,727,216
	3132DVLA1	FH SD7521	2.500	07/01/2050	4,556,188	4,766,947	3,951,084
	3132DWCB7	FH SD8166	2.000	09/01/2051	3,459,176	3,509,629	2,828,178
	3140KSJC2	FN BQ6558	2.500	09/01/2051	2,196,911	2,309,141	1,870,318
	3132DMZM0	FH SD0748	2.500	11/01/2051	6,770,942	7,011,703	5,842,135
	3132DWDT7	FH SD8214	3.500	05/01/2052	4,360,899	4,313,561	4,006,212
	3132DM5Z4	FH SD0864	3.500	11/01/2051	4,201,713	4,147,278	3,865,825
	3140QNEW8	FN CB2848	2.000	02/01/2052	4,840,751	4,311,801	3,962,652
	3137H0GU6	FHR 5104 ZW	3.500	06/25/2049	3,398,876	2,965,335	2,276,243
	3137H0YQ5	FHR 5115 ZA	3.500	06/25/2049	3,183,158	2,858,167	2,132,045
	3137FL2M5	FHMS K-1510 A3	3.794	01/25/2034	5,000,000	5,081,020	4,725,140
	3140LFWK6	FN BS5149	2.810	04/01/2037	5,995,000	5,457,954	4,908,470
	3137FCB29	FHR 4742 PZ	3.000	12/15/2047	1,709,753	1,428,861	1,069,913
	3136B63A9	FNR 2019-62 PY	2.500	11/25/2049	1,462,000	1,135,816	995,698
	3137FMTT9	FHMS K-1512 A3	3.059	04/25/2034	2,800,000	2,595,543	2,433,310
	3137H8U90	FHMS K-148 A2	3.500	07/25/2032	3,194,000	3,139,074	2,986,844
	38383FCN1	GNR 2021-214 DR	2.000	12/20/2051	1,597,031	1,122,336	1,000,902
	38383PJA0	GNR 2022-050 DE	2.500	01/20/2052	1,075,579	779,465	679,885
	38383GKZ3	GNR 2022-006 EB	2.000	01/20/2052	3,487,163	2,103,058	2,034,132
	38383RDX2	GNR 2022-063 LN	4.500	03/20/2052	6,300,761	6,038,210	5,931,550
	3137H2SG0	FHR 5149 GH	1.500	10/25/2051	1,000,000	577,872	557,099
	36179WY93	G2 MA7936	2.500	03/20/2052	11,252,957	9,940,482	9,847,159
	38383AZN7	GNR 2021-160 LG	2.500	09/20/2051	2,989,128	2,051,991	1,876,273
	3140XKDS6	FN FS3712	5.500	01/01/2053	8,162,398	8,215,793	8,221,554
	3140XKDS6 3136BGB42	FNR 2021-59 HZ	2.000	09/25/2051	8,162,398 4,677,475	2,729,806	2,399,667
	3137H5MJ3	FNR 2021-59 HZ FHR 5191 BD	2.000	02/25/2042	3,842,956	2,715,690	2,399,667
			2.000				
	3136BBCM2	FNR 2020-057 LJ		08/25/2050	9,300,000	6,852,344	6,745,969
	36179X2L9	G2 MA8879	5.500	05/20/2053	6,866,439	6,893,797	6,913,239
	36179X2K1	G2 MA8878	5.000	05/20/2053	6,887,799	6,824,383	6,844,608
	3136BBC67	FNR 2020-63 MZ	2.000	09/25/2050	2,900,564	1,872,174	1,939,268
	912828YB0	UNITED STATES TREASURY	1.625	08/15/2029	2,300,000	2,273,210	2,047,897

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		_	(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	912810RK6	UNITED STATES TREASURY	2.500	02/15/2045	162,000,000	135,251,171	123,183,180
	912796CX5	UNITED STATES TREASURY	0.000	04/18/2024	2,430,000	2,391,071	2,392,505
	912796Z28 912803GA5	UNITED STATES TREASURY	0.000 0.000	02/22/2024	187,000	185,585	185,611
	912803GA5 912803FY4	UNITED STATES TREASURY UNITED STATES TREASURY	0.000	08/15/2051 05/15/2051	90,000,000 90,000,000	31,205,682 31,400,045	29,845,764 29,995,160
	912834VV7	UNITED STATES TREASURY	0.000	05/15/2051	45,000,000	14,675,658	14,931,377
	912834WZ7	UNITED STATES TREASURY	0.000	05/15/2051	45,000,000	14,250,432	14,519,102
	912834VM7	UNITED STATES TREASURY	0.000	02/15/2050	84,000,000	30,047,867	27,989,684
	912834XG8	UNITED STATES TREASURY	0.000	08/15/2051	90,000,000	29,497,064	29,041,971
	912834B56	UNITED STATES TREASURY	0.000	02/15/2052	75,000,000	24,698,805	24,091,592
	912834C55	UNITED STATES TREASURY	0.000	05/15/2052	75,000,000	24,654,471	24,110,051
	912834A65	UNITED STATES TREASURY	0.000	11/15/2051	60,000,000	19,785,511	19,401,132
	912810TH1	UNITED STATES TREASURY	3.250	05/15/2042	1,507,400	1,500,863	1,327,507
	91282CFF3	UNITED STATES TREASURY	2.750	08/15/2032	186,800	180,140	171,396
	912810TG3	UNITED STATES TREASURY	2.875	05/15/2052	433,000	331,632	346,469
	912810TK4	UNITED STATES TREASURY	3.375	08/15/2042	240,000	215,339	214,810
	91282CJJ1	UNITED STATES TREASURY	4.500	11/15/2033	32,963,800	32,850,867	34,678,907
	912810TW8	UNITED STATES TREASURY	4.750	11/15/2043	52,341,300	52,331,692	56,340,699
	91282CJM4	UNITED STATES TREASURY	4.375	11/30/2030	201,000	201,817	206,998
	91282CJN2	UNITED STATES TREASURY	4.375	11/30/2028	13,700	13,780	14,033
	91282CJR3	UNITED STATES TREASURY	3.750	12/31/2028	64,400	64,239	64,169
	91282CHT1	UNITED STATES TREASURY	3.875	08/15/2033	3,720,000	3,483,458	3,722,902
	912797GB7	UNITED STATES TREASURY	0.000	07/11/2024	21,725,000	21,140,890	21,179,051
	912810TU2	UNITED STATES TREASURY	4.375	08/15/2043	2,205,000	2,079,320	2,259,089
	912810QZ4 912834TP3	UNITED STATES TREASURY UNITED STATES TREASURY	3.125 0.000	02/15/2043 05/15/2048	50,000,000 100,000,000	45,924,914 40,363,199	42,902,500 34,941,000
	912834QP6	UNITED STATES TREASURY	0.000	08/15/2046	60,000,000	25,500,095	22,380,000
	9128334Y3	UNITED STATES TREASURY	0.000	08/15/2034	30,000,000	19,618,435	19,585,800
	912833413 912810RT7	UNITED STATES TREASURY	2.250	08/15/2046	40,000,000	28,763,166	28,567,200
	912810RQ3	UNITED STATES TREASURY	2.500	02/15/2046	85,000,000	66,318,676	64,055,150
	912834TV0	UNITED STATES TREASURY	0.000	08/15/2048	60,000,000	21,810,502	20,766,600
	912834RK6	UNITED STATES TREASURY	0.000	05/15/2047	40,000,000	16,416,028	14,484,800
	912834PM4	UNITED STATES TREASURY	0.000	08/15/2045	20,000,000	9,246,598	7,767,000
	912797JB4	UNITED STATES TREASURY	0.000	01/30/2024	30,000,000	29,873,608	29,876,400
	912797HZ3	UNITED STATES TREASURY	0.000	01/16/2024	25,000,000	24,945,359	24,949,000
	912797GY7	UNITED STATES TREASURY	0.000	03/28/2024	100,000,000	98,739,225	98,759,000
					2 425 240 502	1 264 747 062	1 204 054 702
				-	2,125,248,593	1,364,747,962	1,294,054,702
CORROL	NATE DEDT INICTUINAEN	TC.					
	RATE DEBT INSTRUMEN		0.500	06/25/2025	45.462	45.020	45.024
	12669GP47 12669GP39	CWHL 2005-R2 2A4 CWHL 2005-R2 2A3	8.500 8.000	06/25/2035 06/25/2035	45,463 67,860	45,030 68,615	45,834 67,806
	12189LBB6	BURLINGTON NORTHERN SANTA FE LLC	4.125	06/15/2047	5,000,000	4,951,031	4,405,071
	05587*AA8	BGS FEDEX CONTROL PASS-THRU TRUST SERIES 2017A	4.260	03/15/2037	2,327,823	2,327,823	2,259,850
	525ESC8C6	LEHMAN BROTHERS HOLDINGS	6.000	01/01/2049	8,635,385	2,327,023	3,713
	78480*AA3	SSMC II BORROWER LLC	4.020	01/05/2029	3,280,709	3,280,709	3,101,910
	674599DT9	OCCIDENTAL PETROLEUM CORP	7.200	03/15/2029	150,000	171,912	159,451
	01166VAA7	ALASKA AIR PASS THROUGH TRUST 2020-1A	4.800	08/15/2027	3,518,242	3,610,812	3,420,158
	909319AA3	UNITED AIRLINES PASS THROUGH TRUST 2013 1A O	4.300	08/15/2025	1,493,779	1,472,578	1,447,621
	90932PAA6	UNITED AIRLINES 2014-1 PASS THROUGH TRUSTS	4.000	04/11/2026	1,498,156	1,483,799	1,431,176
	16829@AG8DMBA	CHICK-FIL-A, INC.	2.090	10/29/2030	4,500,000	4,500,000	3,724,650
	96928*EZ6	WILLIAM BLAIR & COMPANY CONTROL PASS - THROUGH TRU	5.040	09/15/2033	3,804,764	3,680,506	3,273,999
	29364N108	ENTERGY MISSISSIPPI LLC	4.900	10/01/2066	16,876	421,900	375,661
	05580M827	B RILEY FINANCIAL INC	5.500	03/31/2026	100,760	2,519,000	1,797,558
	36150JAE0	GORDON BROTHERS GROUP, LLC	4.100	09/01/2050	4,500,000	4,500,000	3,454,240
	90365EAA7	UIRC-GSA HOLDINGS III LLC	3.500	04/30/2026	2,000,000	2,000,000	1,903,360
	891092AD0	TORO CO	7.800	06/15/2027	167,000	199,029	180,064
	17290A2N9	CITIGROUP INC	2.375	07/02/2036	2,700,000	2,700,000	1,993,254
	097023AK1	BOEING CO	7.875	04/15/2043	1,550,000	2,385,067	1,793,450
	637432105	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	5.500	05/15/2064	100,000	2,529,626	2,510,000
	24718PAA5	BORGWARNER JERSEY LTD	5.000	10/01/2025	5,600,000	5,870,227	5,485,424
	233331859	DTE ENERGY CO	5.250	12/01/2077	175,600	4,390,000	4,323,272
	20030NBG5	COMCAST CORP	4.500	01/15/2043	7,746,000	8,971,870	6,864,238
	29364WAT5	ENTERGY LOUISIANA LLC	5.000	07/15/2044	8,500,000	8,657,187	7,733,609
	00206R300	AT&T INC	5.350	11/01/2066	20,000	500,000	473,200
	05580M793	B RILEY FINANCIAL INC	5.000	12/31/2026	64,304	1,607,600	1,018,627
	16412#AA2DMBA	R CTF-DECIATED SR MED CTRS FLA LLC	4.000 5.900	12/15/2036	4,133,760	4,133,760	3,500,054 4,471,745
	74432QAK1 637432MT9	PRUDENTIAL FINANCIAL INC NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	8.562	03/17/2036 04/30/2043	4,308,000 2,175,000	5,435,944 2,162,884	4,471,745 2,152,261
	53636CAA2	LIQUIGLIDE INC.	5.500	02/24/2026	2,175,000	2,162,884	2,152,261
	59562VBD8	BERKSHIRE HATHAWAY ENERGY CO	5.150	11/15/2043	5,084,000	5,797,475	5,018,298
	571676AH8	MARS INC	4.200	04/01/2059	5,000,000	5,150,130	4,319,359
	- : -0, 0,0		4.200	0.,01,2000	3,300,000	5,150,150	.,515,555

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	_	(c) Descri	otion of Investment,	Including:		
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
485134BR0	EVERGY METRO INC	4.200	03/15/2048	8,212,000	8,397,313	6,913,3
16412@AA4DMBA	CHENMED (10 PPTY) CTL PASS-THRU TR	4.600	03/15/2037	3,341,856	3,341,856	2,852,9
459200GL9	INTERNATIONAL BUSINESS MACHINES CORP	8.000	10/15/2038	3,210,000	4,321,286	4,172,2
231021AQ9	CUMMINS INC	4.875	10/01/2043	5,500,000	6,092,367	5,423,3
491674BG1	KENTUCKY UTILITIES CO	5.125	11/01/2040	7,903,000	8,597,795	7,701,5
59562VAP2	BERKSHIRE HATHAWAY ENERGY CO	5.950	05/15/2037	3,000,000	3,594,009	3,198,5
401378AD6	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	3.700	01/22/2070	4,118,000	3,697,627	2,813,7
141781AW4	CARGILL INC	6.625	09/15/2037	3,363,000	4,293,051	3,829,5
669857AB0	NOVA SOUTHEASTERN UNIVERSITY	4.809	04/01/2053	4,000,000	4,480,684	3,714,1
92343VAW4	VERIZON COMMUNICATIONS INC	6.000	04/01/2041	5,616,000	6,213,192	5,632,5
06051GFC8	BANK OF AMERICA CORP	5.000	01/21/2044	8,000,000 13,321,000	8,803,752 13,236,508	7,871,9
023135CK0 30231GBG6	AMAZON.COM INC EXXON MOBIL CORP	4.100 4.327	04/13/2062 03/19/2050	9,431,000	9,423,625	11,825,6 8,614,8
828807DJ3	SIMON PROPERTY GROUP LP	3.800	07/15/2050	5,000,000	4,615,525	3,965,1
084664DB4	BERKSHIRE HATHAWAY FINANCE CORP	3.850	03/15/2052	6,000,000	5,614,463	5,043,3
744320BF8	PRUDENTIAL FINANCIAL INC	5.700	09/15/2048	2,000,000	2,042,826	1,920,7
458140AY6	INTEL CORP	4.100	05/11/2047	7,000,000	6,727,020	6,108,2
110122DX3	BRISTOL-MYERS SQUIBB CO	3.900	03/15/2062	6,026,000	5,397,349	4,721,6
141781BX1	CARGILL INC	4.375	04/22/2052	1,058,000	1,052,186	971,1
539830BT5	LOCKHEED MARTIN CORP	4.300	06/15/2062	3,000,000	2,977,656	2,702,0
665772CV9	NORTHERN STATES POWER CO	4.500	06/01/2052	2,000,000	1,986,033	1,848,7
166756AV8	CHEVRON USA INC	5.050	11/15/2044	5,750,000	5,917,476	5,609,7
832696AP3	J M SMUCKER CO	4.375	03/15/2045	3,000,000	2,739,765	2,634,3
822582AY8	SHELL INTERNATIONAL FINANCE BV	4.550	08/12/2043	3,270,000	3,254,035	3,100,0
219350BQ7	CORNING INC	5.450	11/15/2079	6,636,000	5,967,351	6,435,1
45866FAY0	INTERCONTINENTAL EXCHANGE INC	5.200	06/15/2062	3,000,000	2,980,225	3,088,5
12661PAE9	CSL FINANCE PLC	4.750	04/27/2052	3,302,000	3,205,187	3,156,1
755111BU4	RAYTHEON CO	4.875	10/15/2040	3,154,000	3,004,988	2,995,7
28336LBH1	KINDER MORGAN INC	7.420	02/15/2037	4,119,000	4,508,611	4,464,3
878091BF3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	4.270	05/15/2047	4,572,000	4,214,006	3,997,0
61166WAQ4	MONSANTO CO	4.700	07/15/2064	1,000,000	791,785	693,6
655044AS4	NOBLE ENERGY INC	7.250	08/01/2097	5,000,000	6,739,220	5,444,6
88556JAA9	300 N MARIENFELD MIDLAND TX SENIOR NOTE LEASE BACK	0.000	07/15/2057	4,163,280	4,006,319	3,404,3
548661EF0	LOWE'S COMPANIES INC	4.450	04/01/2062	5,248,000	4,733,924	4,420,1
67077MAS7	NUTRIEN LTD	5.250	01/15/2045	1,000,000	1,036,961	974,5
70450YAN3	PAYPAL HOLDINGS INC	5.250	06/01/2062	4,397,000	4,430,969	4,372,5 2,141,3
17252MAG5 219023AC2	CINTAS NO 2 CORP INGREDION INC	6.150 6.625	08/15/2036 04/15/2037	1,960,000 2,900,000	2,198,037 3,185,117	3,158,9
907818EV6	UNION PACIFIC CORP	4.375	09/10/2038	1,730,000	1,632,043	1,595,9
406216AS0	HALLIBURTON CO	7.600	08/15/2096	4,397,000	4,496,288	5,332,1
291011BB9	EMERSON ELECTRIC CO	6.125	04/15/2039	1,075,000	1,200,731	1,182,9
88556KAA6	300 N MARIENFELD MIDLAND TX SUBORDINATED NOTE LEAS	5.787	07/15/2057	3,000,000	2,443,513	2,598,3
75513ECB5	RTX CORP	4.700	12/15/2041	1,550,000	1,423,748	1,437,5
891092AE8	TORO CO	6.625	05/01/2037	1,570,000	1,633,545	1,685,6
92343VAU8	VERIZON COMMUNICATIONS INC	7.350	04/01/2039	2,000,000	2,225,996	2,309,2
00206RJJ2	AT&T INC	5.350	12/15/2043	4,500,000	3,950,147	4,376,5
575767AL2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	4.900	04/01/2077	2,000,000	1,525,883	1,705,5
00206RAB8	AT&T INC	6.800	05/15/2036	3,000,000	3,086,761	3,333,
D3003*AD9DMBA	ENBW ENERGIE BADEN-WÜRTTEMBERG AG	6.740	11/09/2034	5,000,000	5,000,000	5,289,0
30303M8K1	META PLATFORMS INC	4.650	08/15/2062	5,177,000	4,980,230	4,843,3
44329HAK0	HP CMNTYS LLC	5.860	09/15/2053	1,420,000	1,413,392	1,333,
263901AD2	DUKE ENERGY INDIANA LLC	4.200	03/15/2042	2,063,000	1,795,049	1,798,5
13645RAX2	CANADIAN PACIFIC RAILWAY CO	6.125	09/15/2115	3,000,000	3,311,668	3,360,
95829TAA3	WESTERN GROUP HSG LP	6.750	03/15/2057	1,457,938	1,666,447	1,576,4
04686JAE1	ATHENE HOLDING LTD	3.450	05/15/2052	6,000,000	4,068,876	4,039,
071813AX7	BAXTER INTERNATIONAL INC	6.250	12/01/2037	2,000,000	2,038,957	2,107,3
04686JAD3	ATHENE HOLDING LTD	3.950	05/25/2051	5,000,000	3,627,222	3,770,
67077MAP3	NUTRIEN LTD	7.125	05/23/2036	500,000	548,686	556,
907818EG9	UNION PACIFIC CORP	4.375	11/15/2065	375,000	310,301	308,9
494368BL6	KIMBERLY-CLARK CORP	3.700	06/01/2043	3,200,000	2,590,609	2,566,
716973AH5	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.340	05/19/2063	2,375,000	2,329,059	2,408,9
638671AN7	NATIONWIDE MUTUAL INSURANCE CO	4.350	04/30/2050	10,133,000	7,666,826	8,156,9
14115DAA2	CARBON REVOLUTION PUBLIC LIMITED COMPANY	8.500	05/15/2027	2,500,000	2,500,000	2,512,
755111BZ3	RAYTHEON CO	4.200	12/15/2044	364,000 3,000,000	280,598	301,0
585055AQ9	MEDTRONIC INC	6.500	03/15/2039		3,362,859	3,394,
00507UAH4	ALLERGAN FUNDING SCS	4.850	06/15/2044	1,527,000	1,228,376	1,141,
75951AAN8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	2.750 7.875	01/21/2027	900,000	814,026	827,
591560AA5	METLIFE CAPITAL TRUST IV BRISTOL-MYERS SQUIBB CO	7.875 6.125	12/15/2037	2,000,000	2,098,102 840,180	2,148, 840,
110122AQ1 402479CB3	FLORIDA POWER & LIGHT CO	5.100	05/01/2038 10/01/2040	775,000 2,250,000	2,096,371	2,113,
402479CB3 638671AK3	NATIONWIDE MUTUAL INSURANCE CO	9.375	08/15/2039	2,250,000 920,000	2,096,371 1,156,210	2,113,4 1,217,3
20826FBH8	CONOCOPHILLIPS CO	9.375 5.700	08/15/2039	2,200,000	1,156,210 2,188,503	2,392,5
	CONTOCOL LILLING CO	3.700	03/13/2003	2,200,000	2,100,303	۷,۵۶۷,۵

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		(c) Description of Investment, Including:				
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Curre Value
458140CJ7	INTEL CORP	5.700	02/10/2053	2,952,000	2,869,121	3,203
12656VAD5	C3NANO INC.	10.000	09/15/2027	2,750,000	2,750,000	2,750
678858BL4	OKLAHOMA GAS AND ELECTRIC CO	5.850	06/01/2040	3,000,000	3,059,210	3,126
678858BN0	OKLAHOMA GAS AND ELECTRIC CO	3.900	05/01/2043	1,400,000	1,046,622	1,113
071813BG3	BAXTER INTERNATIONAL INC	4.500	06/15/2043	2,000,000	1,569,165	1,671
025537AU5	AMERICAN ELECTRIC POWER COMPANY INC	3.875	02/15/2062	3,660,000	3,011,968	3,071
25484GAB2	DISTRICT ENERGY ST. PAUL, INC.	6.250	10/01/2041	2,000,000	2,004,946	2,105
816851BM0	SEMPRA	4.125	04/01/2052	5,000,000	4,100,695	4,290
031162DU1	AMGEN INC	5.750	03/02/2063	3,272,000	3,047,646	3,449
665789AW3	NORTHERN STATES POWER CO (WISCONSIN)	6.375	09/01/2038	1,500,000	1,524,523	1,616
42307TAH1	KRAFT HEINZ FOODS CO	7.125	08/01/2039	3,000,000	3,103,735	3,56
196522AE6	COLORADO INTERSTATE GAS COMPANY LLC	6.850	06/15/2037	1,801,000	1,803,658	1,89
149123BE0	CATERPILLAR INC	7.375	03/01/2097	4,000,000	4,462,498	4,87
44329HAT1	HP CMNTYS LLC	5.930	09/15/2034	24,218	23,006	2.
718549AH1	PHILLIPS 66 PARTNERS LP	3.150	12/15/2029	2,000,000	1,603,868	1,63
		6.350				
018820AC4	ALLIANZ SE		09/06/2053	4,000,000	3,986,184	4,14
71114#AC4DMBA	Peoples Gas Sys Inc 5.94% 12/19/2053	5.940	12/19/2053	2,000,000	2,000,000	2,06
466247K93	JPMMT 2006-A2 5A3	6.129	11/25/2033	5,329	5,309	
36228FEC6	GSMPS 2001-2 A	7.500	06/19/2032	21,897	19,996	20
76110HZL6	RALI 2004-QA4 NB3	6.700	09/25/2034	8,865	9,037	
576434SK1	MALT 2004-6 7A1	6.000	07/25/2034	27,367	27,338	2
9393366B4	WMALT 2005-4 CB7	5.500	06/25/2035	47,306	46,728	4
81743PDX1	SEMT 2003-8 A1	6.112	01/20/2034	26,473	26,896	2
12667GWT6	CWALT 2005-28CB 1A4	5.500	08/25/2035	33,837	30,601	2
76113FBC3	RAST 2006-A6 213	6.000	07/25/2036	69,043	47,542	3
45660L2X6	RAST 2005-A16 AX	5.750	02/25/2036	50,557	3,419	
12667GGP2	CWALT 2005-22T1 A2	0.000	06/25/2035	154,349	23	1
92922FBV9	WAMU 2003-AR9 1A6	5.655	09/25/2033	19,527	19,419	1
36242DCH4	GSR 2004-8F 2A3	6.000	09/25/2034	6,318	5,811	
92922FNJ3	WAMU 2004-AR3 A2	4.510	06/25/2034	6,641	6,638	
36242DT52	GSMPS 2005-RP2 1AF	5.820	03/25/2035	39,057	32,007	3
9393363L5	WMALT 2005-2 1A4	0.000	04/25/2035	178,589	30	
12669G3R0	CWHL 2005-16 A23	5.500	09/25/2035	19,827	14,044	1
160762AV2	CHMAC 2004-2 A1	5.000	10/25/2034	2,091	2,069	-
92922FBX5	WAMU 2003-AR9 2A	5.610	09/25/2033	5,921	6,056	
576434EK6	MALT 2003-4 2A1	6.250	06/25/2033	26,237	25,166	2
17307GLA4	CMLTI 2003-4 ZAT	6.098	08/25/2034	3,856	3,947	
12668APD1	CWALT 2004-0311 A3 CWALT 2005-54CB 111	5.500	11/25/2035	47,510	40,558	3
07387AGZ2	BSARM 2006-1 A1	7.510		11,703	11,578	1
			02/25/2036			1
76111XYC1	RFMSI 2005-SA4 A1	5.600	09/25/2035	155	155	
12668BFL2	CWALT 2005-86CB A11	5.500	02/25/2036	75,245	51,028	4
55265K3Z0	MASTR 2003-12 6A1	5.000	12/25/2033	6,034	5,977	
885220GF4	TMST 2004-4 3A	5.243	12/25/2044	14,966	15,029	1
576433LY0	MARM 2004-4 2A1	5.568	05/25/2034	3,998	4,111	
2254586J2	CSFB 2005-9 DX	5.500	10/25/2035	31,014	1,867	
61745MA52	MSM 2004-3 4A	5.648	04/25/2034	13,840	14,373	1
466247K51	JPMMT 2006-A2 4A1	5.594	08/25/2034	7,761	7,646	
225458QZ4	CSFB 2005-4 2X	5.500	06/25/2035	51,750	2,617	
126694LU0	CWHL 2005-22 2A1	4.638	11/25/2035	48,522	48,549	3
22541QR53	CSFB 2003-27 AP	0.000	11/25/2033	10,113	9,788	
74922KAA3	RALI 2007-QS1 IA1	6.000	01/25/2037	20,971	21,276	1
17307GPS1	CMLTI 2005-1 21A	3.325	02/26/2035	20,653	20,734	1
589929Y36	MLCC 2003-E A1	5.780	10/25/2028	26,902	27,558	2
12669FNP4	CWHL 2004-HYB1 2A	5.294	05/20/2034	6,125	6,362	
05949TBK4	BAFC 2006-1 XPO	0.000	01/25/2036	2,494	2,494	
17307GBH0	CMLTI 2003-1 2A5	5.250	10/25/2033	1,063	948	
576433UE4	MARM 2004-13 2A1	5.954	04/21/2034	4,893	5,063	
12669FYY3	CWHL 2004-HYB3 A2	3.892	06/20/2034	5,602	5,732	
576434MK7	MALT 2004-HYB3 AZ MALT 2004-2 2A1	6.000	02/25/2034	8,559	8,550	
	RALI 2004-2 ZAI RALI 2005-QA6 A32					
76110H6F1		5.216	05/25/2035	88,122	61,015	5
74932BAA1	RBSCF 2013-SMV A	3.260	03/13/2031	96,782	96,782	8
9393363R2	WMALT 2005-2 2A3	0.000	04/25/2035	54,249	8	
17307GCK2	CMLTI 2003-1 WA2	6.500	06/25/2031	1,204	1,208	
36185N7E4	GMACM 2005-AR3 3A4	3.856	06/19/2035	10,300	10,796	
52522UAF0	LMT 2008-2 1A6	6.000	03/25/2038	63,409	14,326	2
69337HAX9	PHHAM 2007-2 2X	6.000	05/26/2037	67,059	3,791	1
12668ANU5	CWALT 2005-54CB 1A2	0.000	11/25/2035	87,330	1,685	
9292274D5	WAMU 2003-AR6 A1	5.346	06/25/2033	6,907	6,919	
92922FY44	WMALT 2005-6 2A4	5.500	08/25/2035	16,982	16,949	1
05946X3C5	BAFC 2005-8 30P	0.000	01/25/2036	3,848	3,848	-
		0.180	08/25/2037	245,309	6,544	2
	FHAMS 2007-FA4 1A2					
32052WAB5 94985JAG5	FHAMS 2007-FA4 1A2 WFMBS 2007-7 A7	6.000	06/25/2037	33,795	34,065	30

- 8 - (Continued)

			(c) Descri	ption of Investment,	Including:		(1) 0
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	2254W0GJ8	CSFB 2003-1 DB1	6.651	02/25/2033	30,954	29,968	30,661
	225458TV0	CSFB 2005-5 214	5.500	07/25/2035	295	239	243
	36242DLW1	GSR 2004-13F 3A3	6.000	11/25/2034	7,111	5,108	6,898
	12667FAQ8	CWALT 2004-2CB 1A9	5.750	03/25/2034	66,484	62,089	66,822
	3623417C7	GSR 2006-1F 2A4	6.000	02/25/2036	83,288	73,359	40,702
	92922FQK7	WAMU 2004-S2 2A4	5.500	06/25/2034	97,591	98,472	95,786
	911760DS2	VENDE 1994-1 2ZB	6.500	02/15/2024	2,898	2,893	2,891
	81375WHH2	CBASS 2006-CB1 AF2	2.837	01/25/2036	13,251	12,987	10,841
	61915RAU0	MHL 2005-5 A1	5.990	12/25/2035	6,436	6,180	6,280
	885220DW0	TMST 2003-4 A1	6.110	09/25/2043	256,792	253,470	240,567
	161546FV3	CFAB 2003-4 1A5	5.916	07/25/2036	17,253	16,538	16,669
	64352VED9	NCHET 2003-5 AI6	6.000	11/25/2033	40,483	38,846	38,431
	42771XAC0	HERO 2017-1 A2	4.460	09/20/2047	69,472	73,151	63,831
	42771LAB8	HERO 2017-2 A1	3.280	09/21/2048	60,793	60,773	53,530
	42771VAA8	HERO 2016-4B B	4.990	09/20/2047	13,411	13,374	13,191
	75973LAA6	RENEW 2017-1 A	3.670	09/20/2052	26,452	26,429	24,296
	89616QAE1	TCN 2022-SFR1 E1	5.344	04/17/2039	370,000	369,727	348,002
	64831KAG1	NRMLT 2022-SFR1 D	3.299	02/18/2039	437,000	436,793	392,451
	36242DGA5	GSR 2004-11 B1	5.132	09/25/2034	186,972	186,979	150,443
	06051GAX7	BAFC 2004-A 1A3	6.496	09/20/2034	6,817	6,850	6,343
	949813AC3	WFMBS 2004-J B1	5.372	07/25/2034	53,736	44,615	22,096
	07384M3D2	BSARM 2004-9 221	5.224	11/25/2034	141,398	142,716	129,819
	36242DUQ4	GSR 2005-AR1 4A1	3.680	01/25/2035	125,136	126,630	107,694
	466247QM8	JPMMT 2005-A3 6A5	4.458	06/25/2035	113,737	114,859	112,140
	94981VAH0	WFMBS 2004-K 2A3	5.737	07/25/2034	17,633	16,825	17,807
	92922FQU5	WAMU 2004-S2 B2	5.431	06/25/2034	755,079	754,613	692,940
	12669F6H1	CWHL 2004-J7 B1	14.299	08/25/2034	30,462	28,480	31,585
	05533DCV6	BCAP 2010-RR7 6A6	6.050	07/26/2045	502,109	507,776	488,062
	466247CV3	JPMMT 2004-A3 1A1	5.394	07/25/2034	6,049	5,487	5,476
	92922FWU8	WAMU 2004-AR10 A1B	6.310	07/25/2044	769,349	805,739	709,086
	12669FF81	CWHL 2004-J5 M	5.500	07/25/2034	94,415	102,932	76,042
	12669FZ97	CWHL 2004-J6 M	45.161	08/25/2024	5,490	6,173	5,412
	88522EAC7	TMST 2007-1 A2B	7.377	03/25/2037	758,842	628,700	617,134
	000780NK8	AMAC 2003-12 1A	5.000	12/25/2033	67,898	64,674	65,154
	12669EWD4	CWHL 2003-46 2A1	6.191	01/19/2034	159,930	166,093	152,544
	94981VAF4	WFMBS 2004-K 2A1	5.737	07/25/2034	7,024	7,460	7,091
	929227R65	WAMU 2003-AR5 A7	4.819	06/25/2033	251,587	253,094	249,337
	36228FK21	GSR 2004-3F B1	5.725	02/25/2034	77,845	75,026	75,179
	46630GAN5	JPMMT 2007-A1 4A2	5.672	07/25/2035	1,208	1,203	1,195
	22541NTG4	CSFB 2002-AR31 CB1	5.834	11/25/2032	75,202	75,181	71,272
	07384MG63	BSARM 2004-1 2A3	4.242	04/25/2034	470,166	468,639	410,612
	94982PAA7	WFMBS 2005-AR7 1A1	4.692	05/25/2035	79,966	80,384	81,053
	92922F4N5	WAMU 2005-AR13 1A2	6.462	10/25/2045	132,734	126,211	125,617
	161630AC2	CHASE 2007-A1 1A3	5.342	02/25/2037	76,702	78,939	74,511
	362341DQ9	GSR 2005-6F 1A6	5.250	07/25/2035	52,588	49,287	51,498
	94981VAB3	WFMBS 2004-K 1A2	5.615	07/25/2034	34,755	36,133	35,021
	81745LAE3	SEMT 2014-4 A5	3.500	11/25/2044	211,496	217,580	189,024
	466247SG9	JPMMT 2005-A5 2A2	5.652	08/25/2035	177,429	180,644	170,691
	25157TAA2	DMSI 2007-WM1 A1	4.042	06/27/2037	364,868	372,465	312,669
	576433UM6	MARM 2004-13 3A7	5.384	11/21/2034	246,802	250,792	230,967
	36185NQ60	GMACM 2003-GH2 A4	5.500	10/25/2033	70,665	70,499	69,750
	595481AA0	MDST 2005-1 A	5.745	01/15/2040	213,362	222,245	210,332
	46651DAC0	JPMMT 19INV2 A3	3.500	02/25/2050	132,707	135,943	119,190
	81745QAB8	SEMT 2015-1 A2	3.000	01/25/2045	141,447	145,404	124,223
	81748AAA2	SEMT 2020-3 A1	3.000	04/25/2050	495,207	467,517	423,092
	46591FAC8	JPMMT 195 A3	4.000	11/25/2049	203,956	219,700	188,611
	46649TAC0	JPMMT 2018-3 A3	3.500	09/25/2048	81,561	91,209	73,094
	46591HAG5	CHASE 20CL1 M1	7.707	06/26/2034	832,931	832,937	798,640
	86359BEJ6	SASC 2003-40A 3A1	5.867	01/25/2034	1	1	1
	67401FAJ9	OMIR 2021-1 M1C	8.337	10/25/2033	2,938,000	3,051,493	2,991,549
	3137G0UM9	STACR 2018-HQA1 MAS	6.552	09/25/2030	188,350	189,327	188,242
	576456AA5	MABS 2007-NCW A1	5.770	05/25/2037	2,854,170	2,858,353	2,413,785
	078777AA7	BMIR 2021-3 A2	6.337	09/25/2031	2,647,000	2,647,000	2,628,029
	46654WAH4	JPMMT 221 A4	2.500	07/25/2052	2,344,113	2,327,117	2,028,340
	46655GAE5	JPMMT 2022-4 A4	3.000	10/25/2052	1,127,935	1,082,930	998,110
	46655DCV2	JPMMT 222 A5A	2.500	08/26/2052	2,500,000	1,893,923	1,585,335
	17305EDT9	CCCIT 2007-A3 A3	6.150	06/15/2039	6,132,000	6,989,218	6,800,944
	46592TAJ2		2.500	12/25/2051	9,537,597	6,958,992	6,201,265
		JPMMT 218 A5	1.640				
	12565KAA5	CLIF 211 A		02/18/2046	1,280,727	1,141,123	1,130,116
	46653PAJ6	JPMMT 216 A5	2.500	10/25/2051	5,877,515	4,321,633	3,832,385
	55316VAA2	MHC 2021-MHC A	6.277	04/15/2038	6,463,894	6,448,335	6,394,964
	88315LAS7	TMCL 2021-3 A	1.940	08/20/2046	1,420,893	1,203,416	1,219,900
	89178YAA2	TPMT 20MH1 A1	0.000	02/25/2060	1,753,887	1,672,964	1,670,366

- 9 - (Continued)

O. Comment			-	(c) Descrip	ption of Investment,	Including:		
02379/07/2 MARSINGOW ASSURED STATE 1021-10.1 2.2875 07/11/2014 8.245,787 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.186,687 1.272,773 1.272	(a)		(h) Identity of Issuer, Borrower, Lesson, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	
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06739GCF4 BARCLAYS BANK PLC 0.000 02/18/2025 700,000 726,363 759,612								
		U6739GCF4	BARCLAYS BANK PLC	0.000	02/18/2025	700,000	726,363	759,612

- 10 - (Continued)

		(c) Descri	(c) Description of Investment, Including:			
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Curr Value
69352PAR4	PPL CAPITAL FUNDING INC	2.875	03/15/2028	530,000	530,000	51
531229AN2	LIBERTY MEDIA CORP	3.750	03/15/2028	610,000	610,214	72
04351PAD3	ASCENDIS PHARMA A/S	2.250	04/01/2028	160,000	140,711	16
784730AB9	SSR MINING INC	2.500	04/01/2039	615,000	649,410	57
92214XAB2	VAREX IMAGING CORP	4.000	06/01/2025	95,000	102,993	11
70202LAB8	PARSONS CORP	0.250	08/15/2025	175,000	186,470	25
95041AAB4	WELLTOWER OP LLC	2.750	05/15/2028	690,000	693,562	76
26441CBX2	DUKE ENERGY CORP	4.125	04/15/2026	430,000	427,285	43
92277GAY3	VENTAS REALTY LP	3.750	06/01/2026	660,000	660,000	69
98149GAA8	WORLD KINECT CORPORATION	3.250	07/01/2028	100,000	100,000	10
45245EAJ8	IMAX CORP	0.500	04/01/2026	195,000	181,852	17
03040WBB0	AMERICAN WATER CAPITAL CORP	3.625	06/15/2026	140,000	137,717	13
207410AH4	CONMED CORP	2.250	06/15/2027	170,000	177,019	16
252131AL1	DEXCOM INC	0.375	05/15/2028	470,000	457,438	48
82489TAA2	SHOCKWAVE MEDICAL INC	1.000	08/15/2028	480,000	464,796	46
	AKAMAI TECHNOLOGIES INC	1.125		350,000	350,000	37
00971TAM3			02/15/2029			
89377MAA7	TRANSMEDICS GROUP INC	1.500	06/01/2028	185,000	178,443	20
29415FAC8	ENVISTA HOLDINGS CORP	1.750	08/15/2028	295,000	283,816	26
007973AD2	ADVANCED ENERGY INDUSTRIES INC	2.500	09/15/2028	250,000	251,295	26
02043QAB3	ALNYLAM PHARMACEUTICALS INC	1.000	09/15/2027	155,000	142,690	15
29446YAA4	EQUINOX GOLD CORP	4.750	10/15/2028	125,000	124,254	13
345370CZ1	FORD MOTOR CO	0.000	03/15/2026	250,000	229,504	24
61775MVX1	MORGAN STANLEY FINANCE LLC	2.500	11/06/2026	160,000	164,183	16
69331CAK4	PG&E CORP	4.250	12/01/2027	340,000	340,884	35
589889AA2	MERIT MEDICAL SYSTEMS INC	3.000	02/01/2029	165,000	168,890	18
61775ML38	MORGAN STANLEY FINANCE LLC	2.500	11/06/2026	510,000	530,451	53
232109AG3	CUTERA INC	4.000	06/01/2029	120,000	90,618	2
55388RAA4	MV24 CAPITAL BV	6.748	06/01/2034	732,175	676,391	68
Y72570AS6	RELIANCE INDUSTRIES LTD	2.875	01/12/2032	790,000	698,330	67
71568QAJ6	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	3.875	07/17/2029	2,557,000	2,326,975	2,43
46128MAQ4	INVERSIONES CMPC SA	3.000	04/06/2031	1,387,000	1,209,553	1,17
Y71372AA7	TOWER BERSAMA INFRASTRUCTURE TBK PT	2.750	01/20/2026	820,000	788,786	7(
XS2352861814	SA GLOBAL SUKUK LTD	1.602	06/17/2026	1,673,000	1,615,464	1,5
55292WAA8	MC BRAZIL DOWNSTREAM TRADING SARL	7.250	06/30/2031	490,471	435,639	38
P1400MAA6	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	6.750	12/29/2049	1,255,000	1,224,076	1,2
N57445AA1	MINEJESA CAPITAL BV	4.625	08/10/2030	530,000	507,791	5(
74445PAF9	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	5.450	05/15/2030	1,420,000	1,472,966	1,43
60284MAB8	MINERA MEXICO SA DE CV	4.500	01/26/2050	1,385,000	1,175,672	1,1:
XS1933097633	TOWNGAS (FINANCE) LTD SR REGS 4.75% 31 DEC 2049	4.750	12/31/2049	500,000	509,660	49
G5765UAD2	MAF SUKUK LTD	3.933	02/28/2030	2,436,000	2,377,587	2,2
G3066LAF8	ENN ENERGY HOLDINGS LTD	2.625	09/17/2030	550,000	508,212	47
Y72570AN7	RELIANCE INDUSTRIES LTD	3.667	11/30/2027	350,000	349,043	33
Y936EJAA9	VENA ENERGY CAPITAL PTE LTD	3.133	02/26/2025	460,000	449,666	44
74365PAF5	PROSUS NV	3.061	07/13/2031	3,559,000	2,911,991	2,8
G2019UAY7	CBQ FINANCE LTD	2.000	09/15/2025	1,040,000	1,022,659	97
09681MAS7	BOC AVIATION LTD	2.625	09/17/2030	1,360,000	1,200,685	1,1
82460CAR5	SHINHAN BANK	4.375	04/13/2032	510,000	469,627	4
XS2249740601	GALAXY PIPELINE ASSETS BIDCO LTD	1.750	09/30/2027	995,764	971,425	93
00434G2B5	ACCESS BANK PLC	6.125	09/21/2026	270,000	260,427	24
USY52758AD47	LG CHEM LTD	3.625	04/15/2029	490,000	495,705	45
48668NAA9	NK QAZAQGAZ AO	4.375	09/26/2027	1,231,000	1,159,530	1,1
88032XBA1	TENCENT HOLDINGS LTD	2.880	04/22/2031	570,000	505,546	49
M6746GAD8	LEVIATHAN BOND LTD	6.750	06/30/2030	214,000	202,597	19
XS1506085114	THETA CAPITAL PTE LTD			270,000	263,792	20
		6.750	10/31/2026			
XS1438451848	HKT CAPITAL NO 4 LTD	3.000	07/14/2026	200,000	199,269	10
G91139AE8	TSMC GLOBAL LTD	1.375	09/28/2030	1,340,000	1,108,539	1,08
G2181LAA1	CK HUTCHISON INTERNATIONAL (20) LTD	2.500	05/08/2030	920,000	822,567	80
74445PAE2	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	4.750	05/15/2025	720,000	727,451	7:
30260LAA3	TIERRA MOJADA LUXEMBOURG II SARL	5.750	12/01/2040	1,348,862	1,199,668	1,23
G3R82SAP2	FOXCONN (FAR EAST) LTD	2.500	10/28/2030	1,700,000	1,421,989	1,43
XS2219618548	HONGKONG ELECTRIC FINANCE LTD	1.875	08/27/2030	570,000	516,878	47
G39801AB4	GOODMAN HK FINANCE	3.000	07/22/2030	760,000	669,857	64
75102XAA4	RAIZEN FUELS FINANCE SA	5.300	01/20/2027	720,000	738,317	7:
50066CAN9CORP	KOREAGASCORP	3.125	07/20/2027	1,150,000	1,094,127	1,09
U5007TAA3	KOSMOS ENERGY LTD	7.125	04/04/2026	450,000	432,167	42
Y7150MAF4	PTTEP TREASURY CENTER CO LTD	2.993	01/15/2030	260,000	253,710	23
XS2367109803	ADANI ELECTRICITY MUMBAI LTD	3.867	07/22/2031	870,000	696,457	6
00131MAJ2	AIA GROUP LTD	3.375	04/07/2030	450,000	436,263	4:
156830AA9						
	KALLPA GENERACION SA	4.125	08/16/2027	2,103,000	1,995,115	2,00
XS2349180104	INDOFOOD CBP SUKSES MAKMUR TBK PT	3.398	06/09/2031	544,000	478,123	46
40049JAZ0	GRUPO TELEVISA SAB	6.625	01/15/2040	1,075,000	1,143,157	1,12
G2211CAA5	HPHT FINANCE (21) LTD	2.000	03/19/2026	260,000	252,919	24
20039FAA7	COMETA ENERGIA SA DE CV	6.375	04/24/2035	1,113,176	1,098,326	1,07

- 11 - (Continued)

(a) (b) Identity of Issuer, Borrower, Lessor, or Similar Party Coupon rate Maturity Date Par or Shares (d) Cost Y20246132 DBS GROUP HOLDINGS LTD 3.300 12/29/2049 760,000 710,91	387,104 3 455,670 4 435,515
USY3R559AL64 ICBCIL FINANCE CO LTD 3.625 05/19/2026 400,000 393,99 Y52758AF9 LG CHEM LTD 2.375 07/07/2031 550,000 506,89 M28505AF8 DP WORLD LTD 4.700 09/30/2049 516,000 492,1° P2205JAL4 CENCOSUD SA 6.625 02/12/2045 954,000 1,011,1° 00401MAB2 ABU DHABI CRUDE OIL PIPELINE LLC 4.600 11/02/2047 734,000 691,7° USG7150PAA87 POINSETTIA FINANCE LIMITED SARL 6.625 06/17/2031 2,548,975 2,289,3° XS2403426427 PRUDENTIAL FUNDING (ASIA) PLC 2.950 11/03/2033 840,000 761,3° 005117AA4 ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD 5.950 12/15/2039 766,957 816,9° XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,1° 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,7° XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 <th>387,104 3 455,670 4 435,515</th>	387,104 3 455,670 4 435,515
Y52758AF9 LG CHEM LTD 2.375 07/07/2031 550,000 506,88 MZ8505AF8 DP WORLD LTD 4.700 09/30/2049 516,000 492,1° P2205JAL4 CENCOSUD SA 6.625 02/12/2045 954,000 1,011,10 00401MAB2 ABU DHABI CRUDE OIL PIPELINE LLC 4.600 11/02/2047 734,000 691,7° USG7150PA887 POINSETTIA FINANCE LIMITED SARL 6.625 06/17/2031 2,548,975 2,289,3° XS2403426427 PRUDENTIAL FUNDING (ASIA) PLC 2.950 11/03/2033 840,000 761,3° 05117AA4 ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD 5.950 12/15/2039 766,957 816,9° XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,1° 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,7° XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,9° 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733	455,670 435,515
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P2205JAL4 CENCOSUD SA 6.625 02/12/2045 954,000 1,011,10 00401MAB2 ABU DHABI CRUDE OIL PIPELINE LLC 4.600 11/02/2047 734,000 691,71 USG7150PAA87 POINSETTIA FINANCE LIMITED SARL 6.625 06/17/2031 2,548,975 2,289,31 XS2403426427 PRUDENTIAL FUNDING (ASIA) PLC 2.950 11/03/2033 840,000 761,31 005117AA4 ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD 5.950 12/15/2039 766,957 816,967 23330IAA9 DP WORLD LTD 6.850 07/02/2037 1,231,000 1,455,55 XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,11 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,70 XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,91 N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,11 M8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5	
00401MAB2 ABU DHABI CRUDE OIL PIPELINE LLC 4.600 11/02/2047 734,000 691,7 USG7150PAA87 POINSETTIA FINANCE LIMITED SARL 6.625 06/17/2031 2,548,975 2,289,33 X52403426427 PRUDENTIAL FUNDING (ASIA) PLC 2.950 11/03/2033 840,000 761,31 005117AA4 ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD 5.950 12/15/2039 766,957 816,90 23330JAA9 DP WORLD LTD 6.850 07/02/2037 1,231,000 1,455,55 X52162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,1° 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,70 X51877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,90 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,7° N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,1° Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE L	
USG7150PA887 POINSETTIA FINANCE LIMITED SARL 6.625 06/17/2031 2,548,975 2,289,33 XS2403426427 PRUDENTIAL FUNDING (ASIA) PLC 2.950 11/03/2033 840,000 761,31 005117AA4 ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD 5.950 12/15/2039 766,957 816,91 23330JAA9 DP WORLD LTD 6.850 07/02/2037 1,231,000 1,455,55 XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,12 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,71 XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,92 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,73 N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,12 M8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,22 Y8190DAA5 SUMMIT DIGIT	
XS2403426427 PRUDENTIAL FUNDING (ASIA) PLC 2.950 11/03/2033 840,000 761,30 005117AA4 ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD 5.950 12/15/2039 766,957 816,90 23330JAA9 DP WORLD LTD 6.850 07/02/2037 1,231,000 1,455,53 XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,17 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,70 XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,91 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,71 N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,11 M8222MAAO RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,22 Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,21 054644AA7 AYDEM YENILEN	
005117AA4 ACWA POWER MANAGEMENT AND INVESTMENTS ONE LTD 5.950 12/15/2039 766,957 816,96 23330JAA9 DP WORLD LTD 6.850 07/02/2037 1,231,000 1,455,55 XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,11 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,71 XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,9 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,79 NS7445AB9 MINELESA CAPITAL BV 5.625 08/10/2037 390,000 352,11 M8222MAAO RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,22 Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,21 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,51	
23330JAA9 DP WORLD LTD 6.850 07/02/2037 1,231,000 1,455,55 XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,12 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,71 XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,91 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,79 N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,12 W8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,22 Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,22 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,51	
XS2162033729 QNB FINANCE LTD 2.625 05/12/2025 1,000,000 996,1 88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,70 XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,91 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,79 N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,11 W8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,22 Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,21 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,51	
88323AAB8 THAIOIL TREASURY CENTER CO LTD 4.875 01/23/2043 1,098,000 904,70 XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,91 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,71 N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,11 M8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,27 Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,21 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,51	
XS1877838877 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4 4.723 09/27/2028 440,000 477,93 059895AT9 BANGKOK BANK PUBLIC CO LTD (HONG KONG BRANCH) 3.733 09/25/2034 1,180,000 1,071,73 N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,13 M8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,23 Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,21 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,53	
N57445AB9 MINEJESA CAPITAL BV 5.625 08/10/2037 390,000 352,1 M8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,2 Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,2 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,5	
M8222MAA0 RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY LTD 3 5.838 09/30/2027 1,002,530 1,018,2' Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,2' 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,5'	1,046,176
Y8190DAA5 SUMMIT DIGITEL INFRASTRUCTURE LTD 2.875 08/12/2031 1,470,000 1,230,21 054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,51	341,250
054644AA7 AYDEM YENILENEBILIR ENERJI AS 7.750 02/02/2027 450,000 378,5°	1,014,781
• • • • • • • • • • • • • • • • • • • •	1,207,296
59284BAE8 ORBIA ADVANCE CORPORATION SAB DE CV 5.875 09/17/2044 912.000 790.00	408,591
	827,448
872898AG6 TSMC ARIZONA CORP 4.125 04/22/2029 152,000 151,8:	
872898AF8 TSMC ARIZONA CORP 3.875 04/22/2027 91,000 90,8:	
00654CAAO ADANI RENEWABLE ENERGY (R.J) LTD 4.625 10/15/2039 516,988 411,50	
602736AB6 MINEJESA CAPITAL BV 5.625 08/10/2037 278,000 228,1:	
23330JAC5 DP WORLD LTD 4.700 09/30/2049 277,000 229,3:	
IL0060406878 BANK LEUMI LE ISRAEL BM 5.125 07/27/2027 1,062,000 1,022,60	
36830BAC9 GC TREASURY CENTER CO LTD 4.300 03/18/2051 293,000 222,00	
P7922TAA7 PROMIGAS SA ESP 3.750 10/16/2029 805,000 663,2-	
XS2046591413 SINGTEL GROUP TREASURY PTE LTD 2.375 08/28/2029 675,000 596,5:	
Y7141BAB9 PT FREEPORT INDONESIA 5.315 04/14/2032 1,300,000 1,173,51	
82653LAA9 SIERRACOL ENERGY ANDINA LLC 6.000 06/15/2028 284,000 218,73 P01703AC4 ALPEK SAB DE CV 4.250 09/18/2029 708,000 651,31	
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N5276YAD8 CIKARANG LISTRINDO TBK PT 4.950 09/14/2026 500,000 471,95 M8237RAD6 SAUDI ARABIAN OIL CO 3.500 04/16/2029 574,000 536,00	
XS1078750004 GOODMAN HK FINANCE 4.375 06/19/2024 500,000 496,60	
US82460EAN04 SHINHAN BANK 4.000 04/23/2029 400,000 363,31	
03217KAB4 SITIOS LATINOAMERICA SAB DE CV 5.375 04/04/2032 1,073,000 1,005,61	
151191BB8 CELULOSA ARAUCO Y CONSTITUCION SA 3.875 11/02/2027 514,000 478,91	
71654QCL4 PETROLEOS MEXICANOS 6.350 02/12/2048 627,000 383,1:	
48667QAS4 NK KAZMUNAYGAZ AO 6.375 10/24/2048 1,086,000 945,51	1,019,537
55276VAG7 MDGH GMTN (RSC) LTD 4.500 11/07/2028 207,000 207,4	205,841
XS2542162248 GACI FIRST INVESTMENT CO 5.250 10/13/2032 1,257,000 1,293,8	1,300,676
87266GAA8 TMS ISSUER SARL 5.780 08/23/2032 200,000 200,00	208,500
39541EAA1 GREENSAIF PIPELINES BIDCO SA RL 6.129 02/23/2038 250,000 254,5'	261,203
28249NAA9 EIG PEARL HOLDINGS SARL 3.545 08/31/2036 825,000 697,8:	717,750
USG0446NAR55 ANGLO AMERICAN CAPITAL PLC 5.625 04/01/2030 1,525,000 1,534,63	1,550,117
74348DAA5 PROMIGAS SA ESP 3.750 10/16/2029 343,000 275,30	
059520AC0 BANCO DE CHILE 2.990 12/09/2031 985,000 827,01	
Y9048BAA1 ULTRATECH CEMENT LTD 2.800 02/16/2031 429,000 348,8'	
00388WAM3 ABU DHABI NATIONAL ENERGY COMPANY PJSC 4.696 04/24/2033 331,000 331,00	
55977YAA6 MAGYAR EXPORT IMPORT BANK ZRT 6.125 12/04/2027 1,444,000 1,434,3!	
YORISDAA1 ADANI ELECTRICITY MUMBAI LTD 3.949 02/12/2030 467,000 363,51	
XS2191367494 PLDT INC 2.500 01/23/2031 900,000 754,00 G91139AH1 TSMC GLOBAL LTD 2.250 04/23/2031 1,185,000 980,20	
G91139AH1 TSMC GLOBAL LTD 2.250 04/23/2031 1,185,000 980,2: XS2585988145 GACI FIRST INVESTMENT CO 5.125 02/14/2053 1,314,000 1,123,6:	
46590XAX4 JBS USA LUX SA 6.500 12/01/2052 488,000 447,1-	
46590XAQ9 JBS USA LUX SA 4.375 02/02/2052 1,113,000 797,2:	
N8438JAB4 SUZANO INTERNATIONAL FINANCE BV 5.500 01/17/2027 689,000 700,5	
XS2337430461 EQUATE PETROCHEMICAL BV 2.625 04/28/2028 771,000 665,9	
71654QDL3 PETROLEOS MEXICANOS 8.750 06/02/2029 487,000 432,91	
55285GAE4 MDGH GMTN (RSC) LTD 5.875 05/01/2034 675,000 666,91	
48126PAA0 NK KAZMUNAYGAZ AO 3.500 04/14/2033 719,000 545,5	
38500TAC5 GRAN TIERRA ENERGY INC 9.500 10/15/2029 608,000 518,51	
706451BG5 PETROLEOS MEXICANOS 6.625 06/15/2035 307,000 209,3:	
86964WAJ1 SUZANO AUSTRIA GMBH 3.750 01/15/2031 813,000 691,01	
71654QCC4 PETROLEOS MEXICANOS 6.750 09/21/2047 440,000 269,01	
05969LAB7 BANCO INBURSA SA INSTITUCION DE BANCA MULTIPLE GRU 4.375 04/11/2027 288,000 269,3:	
71654QDF6 PETROLEOS MEXICANOS 6.950 01/28/2060 559,000 352,2:	
92343VEA8 VERIZON COMMUNICATIONS INC 4.500 08/10/2033 799,000 797,20	780,623
91324PEL2 UNITEDHEALTH GROUP INC 4.950 05/15/2062 259,000 274,7:	256,498
797440BP8 SAN DIEGO GAS & ELECTRIC CO 3.950 11/15/2041 194,000 174,70	
202795JA9 COMMONWEALTH EDISON CO 3.800 10/01/2042 313,000 281,4:	
491674BL0 KENTUCKY UTILITIES CO 4.375 10/01/2045 226,000 211,00	
38141GXA7 GOLDMAN SACHS GROUP INC 4.411 04/23/2039 799,000 750,1	725,244

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			(c) Descri	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	907818EQ7	UNION PACIFIC CORP	3.600	09/15/2037	572,000	532,244	513,084
	665772CG2	NORTHERN STATES POWER CO	4.850	08/15/2040	226,000	227,813	212,548
	20030NDH1	COMCAST CORP	3.750	04/01/2040	453,000	411,543	390,708
	72650RBA9	PLAINS ALL AMERICAN PIPELINE LP	5.150	06/01/2042	453,000	386,481	410,835
	20030NCE9	COMCAST CORP	3.999	11/01/2049	500,000	444,227	418,705
	61747YES0	MORGAN STANLEY	5.297	04/20/2037	80,000	77,891	77,994
	20030NDU2	COMCAST CORP	2.937	11/01/2056	124,000	90,173	81,983
	06051GJW0 29366MAA6	BANK OF AMERICA CORP ENTERGY ARKANSAS LLC	3.311 4.200	04/22/2042	1,488,000	1,164,655 805,834	1,169,732 728,471
	68389XBH7	ORACLE CORP	3.850	04/01/2049 07/15/2036	847,000 453,000	378,559	395,464
	341099CR8	DUKE ENERGY FLORIDA LLC	3.850	11/15/2042	658,000	588,248	544,600
	92553PAP7	PARAMOUNT GLOBAL	4.375	03/15/2043	453,000	361,036	335,764
	976656BW7	WISCONSIN ELECTRIC POWER CO	5.625	05/15/2033	722,000	791,506	778,966
	92940PAG9	WRKCO INC	3.000	06/15/2033	679,000	595,728	586,228
	94973VAY3	ELEVANCE HEALTH INC	4.625	05/15/2042	250,000	244,531	232,925
	438516AT3	HONEYWELL INTERNATIONAL INC	5.700	03/15/2037	453,000	521,443	497,100
	375558BA0	GILEAD SCIENCES INC	4.500	02/01/2045	313,000	299,928	290,395
	126408HA4	CSX CORP	4.500	08/01/2054	1,132,000	1,090,425	1,046,851
	45866FAP9	INTERCONTINENTAL EXCHANGE INC	2.650	09/15/2040	226,000	176,357	169,080
	12661PAF6	CSL FINANCE PLC	4.950	04/27/2062	205,000	206,441	193,442
	110122DV7	BRISTOL-MYERS SQUIBB CO	3.550	03/15/2042	226,000	207,240	185,485
	92343VFW9	VERIZON COMMUNICATIONS INC	2.987	10/30/2056	500,000	351,959	332,075
	822582BQ4	SHELL INTERNATIONAL FINANCE BV	4.000	05/10/2046	5,402,000	4,789,202	4,703,521
	91324PDT6	UNITEDHEALTH GROUP INC	3.500	08/15/2039	346,000	312,543	294,955
	87264ABY0	T-MOBILE USA INC	3.600	11/15/2060	1,170,000	851,343	851,479
	00206RKA9	AT&T INC	3.650	06/01/2051	679,000	548,913	513,677
	494550BW5	KINDER MORGAN ENERGY PARTNERS LP	5.400	09/01/2044	367,000	346,366	344,463
	38141GZN7	GOLDMAN SACHS GROUP INC	3.436	02/24/2043	10,953,000	8,695,811	8,585,290
	30161NAQ4	EXELON CORP	4.950	06/15/2035	896,000	897,362	861,549
	87264ABL8	T-MOBILE USA INC	3.000	02/15/2041	346,000	267,656	259,867
	29366WAB2	ENTERGY MISSISSIPPI LLC	3.500	06/01/2051	346,000	289,002	257,050
	92343VDR2	VERIZON COMMUNICATIONS INC	4.812	03/15/2039	615,000	616,631	596,279
	931142DG5	WALMART INC	4.000	04/11/2043	250,000	242,891	227,920
	010392FG8	ALABAMA POWER CO	4.100	01/15/2042	226,000	201,046	188,455
	913017CW7	RTX CORP	4.450	11/16/2038	1,251,000	1,225,725	1,153,397
	69351UAS2	PPL ELECTRIC UTILITIES CORP	4.125	06/15/2044	300,000	273,256	260,718
	20030NDS7	COMCAST CORP	2.887	11/01/2051	5,900,000	3,987,619	4,010,879
	25156PAR4 87612KAC6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV TARGA RESOURCES CORP	4.875 6.250	03/06/2042 07/01/2052	560,000 888,000	547,898 887,033	536,956 919,648
	023135CC8	AMAZON.COM INC	3.250	05/12/2061	453,000	364,760	334,097
	42218SAH1	HEALTH CARE SERVICE CORP	3.200	06/01/2050	679,000	534,687	482,871
	95000U2Q5	WELLS FARGO & CO	3.068	04/30/2041	906,000	728,666	687,083
	695114CV8	PACIFICORP	4.150	02/15/2050	250,000	229,765	202,718
	00287YCA5	ABBVIE INC	4.050	11/21/2039	1,025,000	954,143	928,988
	125523CJ7	CIGNA GROUP	3.200	03/15/2040	226,000	189,251	177,234
	91913YBE9	VALERO ENERGY CORP	4.000	06/01/2052	226,000	187,458	174,752
	512807AW8	LAM RESEARCH CORP	2.875	06/15/2050	226,000	176,194	161,459
	172967MM0	CITIGROUP INC	5.316	03/26/2041	906,000	935,270	911,508
	02666TAD9	AMERICAN HOMES 4 RENT LP	3.375	07/15/2051	521,000	364,756	358,380
	693304BC0	PECO ENERGY CO	2.850	09/15/2051	226,000	174,335	152,575
	171239AJ5	CHUBB INA HOLDINGS INC	3.050	12/15/2061	346,000	257,423	248,971
	097023CX1	BOEING CO	5.930	05/01/2060	566,000	553,677	588,600
	092113AQ2	BLACK HILLS CORP	4.350	05/01/2033	799,000	761,860	738,460
	45866FAL8	INTERCONTINENTAL EXCHANGE INC	3.000	06/15/2050	250,000	189,824	179,561
	110122DW5	BRISTOL-MYERS SQUIBB CO	3.700	03/15/2052	432,000	387,313	340,908
	032654AW5	ANALOG DEVICES INC	2.800	10/01/2041	226,000	186,545	168,806
	84756NAE9	SPECTRA ENERGY PARTNERS LP	5.950	09/25/2043	906,000	966,704	928,016
	874060BD7	TAKEDA PHARMACEUTICAL CO LTD	3.375	07/09/2060	750,000	587,987	527,558
	6174468Y8	MORGAN STANLEY	2.802	01/25/2052	679,000	489,797	456,417
	842400FW8	SOUTHERN CALIFORNIA EDISON CO	3.900	03/15/2043	799,000	666,749	656,418
	023135CB0	AMAZON.COM INC	3.100	05/12/2051	250,000	202,463	186,678
	594918CF9	MICROSOFT CORP	3.041	03/17/2062	400,000	321,495	290,172
	976826BN6	WISCONSIN POWER AND LIGHT CO	3.650	04/01/2050	346,000	289,387	267,084
	6174468N2	MORGAN STANLEY	5.597	03/24/2051	346,000	384,864	373,559
	12189LAK7	BURLINGTON NORTHERN SANTA FE LLC	4.375	09/01/2042	41,000	39,035	37,852
	30231GBM3	EXXON MOBIL CORP	3.452	04/15/2051	777,000	667,924	612,408
	89153VAX7	TOTALENERGIES CAPITAL INTERNATIONAL SA	2.986	06/29/2041	572,000	471,394	446,189
	29379VBJ1	ENTERPRISE PRODUCTS OPERATING LLC	4.900	05/15/2046	572,000	540,728	547,747
	06051GJM2	BANK OF AMERICA CORP	2.831	10/24/2051	313,000	225,926	212,521
	17275RAF9	CISCO SYSTEMS INC	5.500	01/15/2040	572,000	640,205	610,639
	50077LAM8	KRAFT HEINZ FOODS CO	5.200	07/15/2045	183,000	177,641	179,710
	29670GAG7	ESSENTIAL UTILITIES INC	5.300	05/01/2052	259,000	268,292	248,016
	38141GFD1	GOLDMAN SACHS GROUP INC	6.750	10/01/2037	572,000	647,391	631,162

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		(c) Descri	ption of Investment,	Including:		
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
29273RAZ2	ENERGY TRANSFER LP	5.950	10/01/2043	453,000	435,220	447,215
92976GAG6	WELLS FARGO BANK NA	5.850	02/01/2037	940,000	1,025,333	988,570
125523CF5	CIGNA GROUP	4.800	07/15/2046	226,000	223,187	211,104
677050AQ9	OGLETHORPE POWER CORP	3.750	08/01/2050	679,000	549,100	512,210
37045VAQ3	GENERAL MOTORS CO	5.400	04/01/2048	496,000	443,953	454,802
14448CAR5	CARRIER GLOBAL CORP	3.377	04/05/2040	799,000	657,683	643,187
031162BE9	AMGEN INC	4.950	10/01/2041	313,000	314,519	299,569
437076CC4	HOME DEPOT INC	3.300	04/15/2040	600,000	527,790	497,244
58933YBG9	MERCK & CO INC	2.900	12/10/2061	346,000	258,324	232,564
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES INC	3.550	03/15/2052	226,000	177,626	165,800
29273RAT6	ENERGY TRANSFER LP	5.150	02/01/2043	799,000	701,583	712,708
002824BG4	ABBOTT LABORATORIES	4.750	11/30/2036	499,000	540,191	512,089
404119BZ1	HCA INC	5.250	06/15/2049	313,000	289,928	292,026
458140BK5	INTEL CORP	3.100	02/15/2060	346,000	256,650	239,695
144141DD7	DUKE ENERGY PROGRESS LLC	4.100	03/15/2043	54,000	50,104	46,124
78081BAM5	ROYALTY PHARMA PLC	3.550	09/02/2050	679,000	503,109	482,871
24703TAJ5	DELL INTERNATIONAL LLC	8.100	07/15/2036	302,000	357,549	372,281
85771PAL6	EQUINOR ASA	3.950	05/15/2043	572,000	527,541	505,162
59562EAH8	MIDAMERICAN ENERGY CO	5.800	10/15/2036	799,000	898,121	856,368
125523AK6	CIGNA GROUP	4.900	12/15/2048	593,000	588,390	564,305
87264AAX3	T-MOBILE USA INC	4.375	04/15/2040	572,000	523,583	517,660
842400FQ1	SOUTHERN CALIFORNIA EDISON CO	4.500	09/01/2040	453,000	409,877	407,374
68389XBY0	ORACLE CORP	3.850	04/01/2060	615,000	435,573	447,960
00287YCZ0	ABBVIE INC	4.625	10/01/2042	572,000	547,881	542,725
58933YBF1	MERCK & CO INC	2.750	12/10/2051	226,000	174,267	156,060
68233JAT1	ONCOR ELECTRIC DELIVERY COMPANY LLC	4.550	12/01/2041	679,000	673,710	635,021
125523AJ9	CIGNA GROUP	4.800	08/15/2038	593,000	597,610	574,789
030288AB0	AMERICAN TRANSMISSION SYSTEMS INC	5.000	09/01/2044	572,000	568,684	530,879
459200KK6	INTERNATIONAL BUSINESS MACHINES CORP	2.850	05/15/2040	625,000	495,189	468,500
10373QBQ2	BP CAPITAL MARKETS AMERICA INC	3.379	02/08/2061	572,000	447,664	416,256
416515AS3	HARTFORD FINANCIAL SERVICES GROUP INC	5.950	10/15/2036	453,000	497,659	483,451
94974BGU8	WELLS FARGO & CO	4.750	12/07/2046	799,000	747,685	708,553
49271VAK6	KEURIG DR PEPPER INC	3.800	05/01/2050	453,000	379,829	369,014
694308HA8	PACIFIC GAS AND ELECTRIC CO	3.750	08/15/2042	313,000	222,489	230,343
595620AP0	MIDAMERICAN ENERGY CO	4.250	05/01/2046	513,000	485,987	447,500
46647PBM7	JPMORGAN CHASE & CO	3.109	04/22/2041	658,000	515,848	508,193
161175BC7	CHARTER COMMUNICATIONS OPERATING LLC	6.834	10/23/2055	346,000	359,552	346,630
45866FAQ7	INTERCONTINENTAL EXCHANGE INC	3.000	09/15/2060	327,000	225,312	222,210
25746UAV1	DOMINION ENERGY INC	5.950	06/15/2035	755,000	813,890	795,559
037833EG1	APPLE INC	2.800	02/08/2061	371,000	278,040	253,998
61744YAL2	MORGAN STANLEY	3.971	07/22/2038	750,000	688,688	657,458
668138AC4	NORTHWESTERN MUTUAL LIFE INSURANCE CO	3.625	09/30/2059	366,000	287,292	272,487
29278NAR4	ENERGY TRANSFER LP	5.000	05/15/2050	453,000	398,765	405,856
38143VAA7	GOLDMAN SACHS CAPITAL I	6.345	02/15/2034	226,000	242,724	237,901
74456QAZ9	PUBLIC SERVICE ELECTRIC AND GAS CO	3.950	05/01/2042	453,000	422,109	388,411
49456BAJ0	KINDER MORGAN INC	5.050	02/15/2046	636,000	589,950	569,284
92343VGC2	VERIZON COMMUNICATIONS INC	3.700	03/22/2061	906,000	736,072	693,063
89417EAH2	TRAVELERS COMPANIES INC	5.350	11/01/2040	679,000	727,666	709,446
95000U2M4	WELLS FARGO & CO	5.013	04/04/2051	8,096,000	7,995,315	7,704,154
37045VAP5	GENERAL MOTORS CO	5.150	04/01/2038	226,000	203,628	214,397
539830BD0	LOCKHEED MARTIN CORP	3.800	03/01/2045	350,000	318,062	302,127
06051GJA8	BANK OF AMERICA CORP	4.083	03/20/2051	13,679,000	11,785,306	11,562,722
875127BA9	TAMPA ELECTRIC CO	4.100	06/15/2042	799,000	727,015	677,896
11271LAF9	BROOKFIELD FINANCE INC	3.500	03/30/2051	453,000	336,979	332,697
22822VAU5	CROWN CASTLE INC	3.250	01/15/2051	346,000	259,921	242,342
110122DH8	BRISTOL-MYERS SQUIBB CO	4.625	05/15/2044	453,000	460,875	421,385
50220PAE3	LSEGA FINANCING PLC	3.200	04/06/2041	750,000	621,103	582,968
010392FT0	ALABAMA POWER CO	3.450	10/01/2049	679,000	558,989	512,475
209111FG3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.500	12/01/2045	679,000	639,236	604,364
961214EY5	WESTPAC BANKING CORP	3.133	11/18/2041	320,000	244,629	224,470
11135FBG5	BROADCOM INC	3.750	02/15/2051	346,000	268,266	273,212
79466LAM6	SALESFORCE INC	3.050	07/15/2061	226,000	176,975	159,400
404119BY4	HCA INC	5.125	06/15/2039	572,000	536,583	546,500
375558BD4	GILEAD SCIENCES INC	4.750	03/01/2046	572,000	570,147	546,964
79466LAK0	SALESFORCE INC	2.700	07/15/2041	300,000	243,513	229,929
30231GAZ5	EXXON MOBIL CORP	3.095	08/16/2049	300,000	241,079	223,548
302491AV7	FMC CORP	4.500	10/01/2049	453,000	391,310	354,001
126650CY4		4.780	03/25/2038	1,025,000	1,009,391	973,617
	CVS HEALTH CORP	3.500				807,894
00206RJZ6	AT&T INC		06/01/2041	1,014,000	842,760	
79466LAL8	SALESFORCE INC	2.900	07/15/2051	226,000	180,333	162,367
11135FBJ9	BROADCOM INC	3.500	02/15/2041	346,000	274,272	275,233
61945CAD5	MOSAIC CO	5.450	11/15/2033	264,000	271,475	270,011
010392FM5	ALABAMA POWER CO	3.750	03/01/2045	625,000	511,930	509,406

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC	4.850	03/15/2044	346,000	328,153	333,541
	384802AC8	WW GRAINGER INC	3.750	05/15/2046	982,000	858,304	823,633
	11271RAB5	BROOKFIELD FINANCE LLC	3.450	04/15/2050	500,000	366,252	349,620
	694308GZ4	PACIFIC GAS AND ELECTRIC CO	4.450	04/15/2042	313,000	244,365	252,619
	369550BH0	GENERAL DYNAMICS CORP	4.250	04/01/2040	539,000	535,146	504,251
	161175BY9	CHARTER COMMUNICATIONS OPERATING LLC	3.850	04/01/2061	799,000	545,750	500,574
	548661DJ3	LOWE'S COMPANIES INC	4.375	09/15/2045	205,000	185,782	179,654
	682680BC6 097023CV5	ONEOK INC BOEING CO	4.500 5.705	03/15/2050	636,000	520,719	534,253
	822582BY7	SHELL INTERNATIONAL FINANCE BV	3.750	05/01/2040 09/12/2046	453,000 679,000	444,385 601,154	470,110 566,490
	12189LAJ0	BURLINGTON NORTHERN SANTA FE LLC	4.400	03/15/2042	1,250,000	1,169,408	1,157,038
	871829BN6	SYSCO CORP	6.600	04/01/2050	453,000	541,859	533,693
	00108WAN0	AEP TEXAS INC	3.450	05/15/2051	313,000	250,104	224,559
	46647PBN5	JPMORGAN CHASE & CO	3.109	04/22/2051	250,000	187,618	180,438
	594918CE2	MICROSOFT CORP	2.921	03/17/2052	253,000	207,617	187,640
	478160AN4	JOHNSON & JOHNSON	5.950	08/15/2037	346,000	417,351	399,571
	25470DAJ8	DISCOVERY COMMUNICATIONS LLC	4.875	04/01/2043	799,000	684,126	668,499
	822582CL4	SHELL INTERNATIONAL FINANCE BV	3.000	11/26/2051	10,183,000	7,618,836	7,286,242
	67077MAX6	NUTRIEN LTD	3.950	05/13/2050	313,000	276,898	256,047
	09261BAH3	BLACKSTONE HOLDINGS FINANCE CO LLC	3.200	01/30/2052	226,000	170,827	156,381
	161175BV5	CHARTER COMMUNICATIONS OPERATING LLC	3.700	04/01/2051	799,000	563,286	521,707
	64952GAT5	NEW YORK LIFE INSURANCE CO	3.750	05/15/2050	500,000	425,581	401,665
	89153VAV1	TOTALENERGIES CAPITAL INTERNATIONAL SA	3.127	05/29/2050	453,000	361,089	333,644
	136385AJ0	CANADIAN NATURAL RESOURCES LTD	6.500	02/15/2037	593,000	635,878	631,592
	29379VBZ5	ENTERPRISE PRODUCTS OPERATING LLC	3.950 4.125	01/31/2060	346,000	282,696	281,748
	110122CQ9 571676AG0	BRISTOL-MYERS SQUIBB CO MARS INC	4.125	06/15/2039 04/01/2054	400,000 508,000	389,777 463,867	361,428 433,685
	925524AV2	PARAMOUNT GLOBAL	5.500	05/15/2033	572,000	562,893	541,455
	010392FS2	ALABAMA POWER CO	4.300	07/15/2048	346,000	321,637	301,017
	037833BH2	APPLE INC	4.375	05/13/2045	346,000	355,427	329,423
	717081EC3	PFIZER INC	4.000	12/15/2036	226,000	226,564	213,669
	09261BAF7	BLACKSTONE HOLDINGS FINANCE CO LLC	2.850	08/05/2051	346,000	242,956	220,219
	68389XBW4	ORACLE CORP	3.600	04/01/2040	799,000	621,077	639,600
	744448CG4	PUBLIC SERVICE COMPANY OF COLORADO	3.600	09/15/2042	226,000	197,976	178,671
	20030NCK5	COMCAST CORP	4.000	03/01/2048	500,000	448,149	421,380
	06417XAG6	BANK OF NOVA SCOTIA	4.588	05/04/2037	205,000	189,594	183,826
	58933YBA2	MERCK & CO INC	2.350	06/24/2040	572,000	448,656	416,467
	694308HL4	PACIFIC GAS AND ELECTRIC CO	4.300	03/15/2045	572,000	431,462	449,112
	06051GJE0	BANK OF AMERICA CORP	2.676	06/19/2041	1,014,000	762,879	728,640
	454889AM8	INDIANA MICHIGAN POWER CO	6.050	03/15/2037	313,000	349,137	334,584
	67077MAR9	NUTRIEN LTD	4.900	06/01/2043	346,000	339,480	323,870
	92857WBT6	VODAFONE GROUP PLC PACIFICORP	5.125 4.100	06/19/2059	453,000	434,741	415,175
	695114CN6 46647PAJ5	JPMORGAN CHASE & CO	3.882	02/01/2042 07/24/2038	1,025,000 850,000	936,155 769,045	849,448 755,412
	00817YAJ7	AETNA INC	4.500	05/15/2042	1,025,000	953,098	899,233
	037833CD0	APPLE INC	3.850	08/04/2046	679,000	646,508	592,136
	097023CW3	BOEING CO	5.805	05/01/2050	1,207,000	1,187,568	1,254,930
	144141DB1	DUKE ENERGY PROGRESS LLC	4.100	05/15/2042	453,000	421,806	391,773
	594918BU7	MICROSOFT CORP	3.950	08/08/2056	250,000	236,518	222,648
	26442UAB0	DUKE ENERGY PROGRESS LLC	4.200	08/15/2045	779,000	693,295	668,000
	594918BS2	MICROSOFT CORP	3.450	08/08/2036	453,000	442,623	417,707
	49446RAV1	KIMCO REALTY OP LLC	3.700	10/01/2049	453,000	360,475	339,963
	615369AV7	MOODY'S CORP	2.750	08/19/2041	226,000	175,169	165,111
	26442CAN4	DUKE ENERGY CAROLINAS LLC	4.000	09/30/2042	9,823,000	8,674,173	8,431,376
	75513ECA7	RTX CORP	4.875	10/15/2040	346,000	349,922	328,645
	31620MBU9	FIDELITY NATIONAL INFORMATION SERVICES INC	3.100	03/01/2041	350,000	265,484	260,299
	69351UAR4	PPL ELECTRIC UTILITIES CORP	4.750	07/15/2043	453,000	453,968	424,266
	907818EK0	UNION PACIFIC CORP	3.350	08/15/2046	313,000	262,891	235,824
	68389XBX2	ORACLE CORP ROGERS COMMUNICATIONS INC	3.600	04/01/2050	799,000	575,143	594,400
	775109AX9		4.500	03/15/2043	636,000	580,000	562,008
	74456QAV8 969457BV1	PUBLIC SERVICE ELECTRIC AND GAS CO WILLIAMS COMPANIES INC	5.500 5.750	03/01/2040 06/24/2044	226,000 906,000	246,912 922,045	234,748 915,730
	92277GAB3	VENTAS REALTY LP	5.700	09/30/2043	226,000	231,075	218,343
	75513ECC3	RTX CORP	4.200	12/15/2044	270,000	241,787	223,295
	605417CD4	MISSISSIPPI POWER CO	3.100	07/30/2051	226,000	167,161	152,315
	11135FBK6	BROADCOM INC	3.419	04/15/2033	679,000	586,683	597,629
	46647PAL0	JPMORGAN CHASE & CO	3.964	11/15/2048	906,000	794,078	761,846
	161175BT0	CHARTER COMMUNICATIONS OPERATING LLC	4.800	03/01/2050	453,000	372,743	351,102
	12661PAD1	CSL FINANCE PLC	4.625	04/27/2042	205,000	202,503	195,646
	12572QAF2	CME GROUP INC	5.300	09/15/2043	183,000	201,548	194,763
	00206RLV2	AT&T INC	3.650	09/15/2059	761,000	579,894	547,760
	501044DF5	KROGER CO	3.875	10/15/2046	906,000	791,217	713,955
	257469AJ5	DOMINION ENERGY INC	5.250	08/01/2033	799,000	824,215	808,412

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			(c) Descrip	otion of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
,	72650RBC5	PLAINS ALL AMERICAN PIPELINE LP	4.300	01/31/2043	172,000	132,694	137,170
	26442RAD3	DUKE ENERGY PROGRESS LLC	4.150	12/01/2044	906,000	838,450	773,633
	67066GAG9	NVIDIA CORP	3.500	04/01/2040	300,000	270,793	260,880
	254687FZ4	WALT DISNEY CO	3.600	01/13/2051	129,000	111,767	104,130
	95709TAQ3	EVERGY KANSAS CENTRAL INC	3.250	09/01/2049	141,000	112,399	99,721
	126650CZ1	CVS HEALTH CORP	5.050	03/25/2048	3,807,000	3,674,127	3,577,171
	37045VAH3	GENERAL MOTORS CO	5.000	04/01/2035	313,000	288,406	299,316
	437076CQ3	HOME DEPOT INC	3.625	04/15/2052	248,000	221,930	201,830
	375558AX1 337738AV0	GILEAD SCIENCES INC FISERV INC	4.800 4.400	04/01/2044	313,000 250,000	312,768 219,460	303,122 221,073
	95000U2Z5	WELLS FARGO & CO	4.611	07/01/2049 04/25/2053	12,009,000	11,143,897	10,855,656
	00206RMN9	AT&T INC	3.800	12/01/2057	507,000	405,224	378,572
	023135BM7	AMAZON.COM INC	4.250	08/22/2057	679,000	662,213	627,444
	55336VAT7	MPLX LP	5.500	02/15/2049	346,000	331,602	335,994
	00774MAZ8	AERCAP IRELAND CAPITAL DAC	3.850	10/29/2041	560,000	426,588	452,446
	628530BC0	MYLAN INC	5.400	11/29/2043	906,000	767,956	786,308
	58013MEH3	MCDONALD'S CORP	5.700	02/01/2039	799,000	883,727	855,593
	94973VBF3	ELEVANCE HEALTH INC	5.100	01/15/2044	313,000	321,331	306,283
	56585AAJ1	MARATHON PETROLEUM CORP	5.000	09/15/2054	572,000	522,379	506,369
	92826CAK8	VISA INC	2.700	04/15/2040	340,000	288,164	263,153
	06051GHS1	BANK OF AMERICA CORP	4.330	03/15/2050	346,000	320,882	305,667
	26442CAP9	DUKE ENERGY CAROLINAS LLC	3.750	06/01/2045	129,000	112,460	103,412
	665772CP2	NORTHERN STATES POWER CO	3.600	05/15/2046	945,000	821,987	740,786
	231021AS5	CUMMINS INC	2.600	09/01/2050	350,000	252,978	233,254
	668138AA8	NORTHWESTERN MUTUAL LIFE INSURANCE CO	3.850	09/30/2047	4,620,000	3,779,936	3,712,262
	461070AT1	INTERSTATE POWER AND LIGHT CO	3.100	11/30/2051	226,000	171,157	153,974
	983024AN0	WYETH LLC	5.950	04/01/2037	129,000	151,613	142,287
	91324PDF6	UNITEDHEALTH GROUP INC	3.750	10/15/2047	799,000	719,961	660,765
	655844BQ0 110122CR7	NORFOLK SOUTHERN CORP BRISTOL-MYERS SQUIBB CO	4.450 4.250	06/15/2045 10/26/2049	226,000 346,000	218,885 337,868	202,776 301,390
	816300AH0	SELECTIVE INSURANCE GROUP INC	5.375	03/01/2049	346,000	336,242	333,070
	61772BAC7	MORGAN STANLEY	3.217	04/22/2042	453,000	370,445	349,200
	15135UAR0	CENOVUS ENERGY INC	5.400	06/15/2047	379,000	370,858	359,019
	278865BJ8	ECOLAB INC	2.750	08/18/2055	572,000	393,987	386,746
	031162CR9	AMGEN INC	3.150	02/21/2040	453,000	378,935	353,458
	00206RLJ9	AT&T INC	3.550	09/15/2055	8,346,000	5,922,796	6,033,991
	845437BL5	SOUTHWESTERN ELECTRIC POWER CO	6.200	03/15/2040	572,000	621,495	609,163
	91913YBD1	VALERO ENERGY CORP	3.650	12/01/2051	140,000	109,177	102,022
	767201AT3	RIO TINTO FINANCE (USA) LTD	2.750	11/02/2051	226,000	170,367	155,154
	007903BG1	ADVANCED MICRO DEVICES INC	4.393	06/01/2052	150,000	145,222	142,790
	49456BAW1	KINDER MORGAN INC	5.450	08/01/2052	161,000	159,197	154,592
	126408HV8	CSX CORP	4.500	11/15/2052	259,000	252,994	241,409
	91324PEK4	UNITEDHEALTH GROUP INC	4.750	05/15/2052	259,000	269,504	250,036
	949746NL1	WELLS FARGO & CO	5.950	12/15/2036	346,000	357,755	354,740
	68389XBJ3	ORACLE CORP	4.000	07/15/2046	1,025,000	789,881	824,582
	74456QBA3 20030NCY5	PUBLIC SERVICE ELECTRIC AND GAS CO COMCAST CORP	3.650 3.250	09/01/2042	1,695,000 1,132,000	1,457,617 969,149	1,415,986 920,678
	437076BZ4	HOME DEPOT INC	3.125	11/01/2039 12/15/2049	313,000	256,702	233,914
	46625HHV5	JPMORGAN CHASE & CO	5.500	10/15/2040	420,000	444,112	438,320
	773903AM1	ROCKWELL AUTOMATION INC	2.800	08/15/2061	346,000	236,640	224,914
	88732JBD9	TIME WARNER CABLE LLC	4.500	09/15/2042	1,025,000	825,030	807,065
	37940XAC6	GLOBAL PAYMENTS INC	4.150	08/15/2049	572,000	452,525	454,042
	428236BR3	HP INC	6.000	09/15/2041	475,000	481,304	501,624
	482480AM2	KLA CORP	4.950	07/15/2052	255,000	267,658	258,460
	06849RAG7	BARRICK NORTH AMERICA FINANCE LLC	5.700	05/30/2041	453,000	479,167	478,875
	478160CF9	JOHNSON & JOHNSON	3.625	03/03/2037	572,000	558,007	527,172
	341081GE1	FLORIDA POWER & LIGHT CO	2.875	12/04/2051	78,000	60,893	54,274
	95709TAH3	EVERGY KANSAS CENTRAL INC	4.125	03/01/2042	495,000	454,494	426,710
	858119BP4	STEEL DYNAMICS INC	3.250	10/15/2050	593,000	418,326	411,738
	605417BZ6	MISSISSIPPI POWER CO	4.250	03/15/2042	313,000	281,695	267,468
	63946BAJ9	NBCUNIVERSAL MEDIA LLC	4.450	01/15/2043	205,000	197,309	187,622
	460146CH4	INTERNATIONAL PAPER CO	6.000	11/15/2041	389,000	408,534	412,239
	202712BL8	COMMONWEALTH BANK OF AUSTRALIA	3.743	09/12/2039	750,000	629,733	590,415
	960413BA9	WESTLAKE CORP KINDER MORGAN ENERGY PARTNERS LP	3.375	08/15/2061	346,000	236,905	223,640
	494550BN5 478160CL6	JOHNSON & JOHNSON	5.000 3.400	08/15/2042 01/15/2038	319,000 346,000	288,215 323,244	287,980 307,407
	961214EQ2	WESTPAC BANKING CORP	2.963	11/16/2040	210,000	159,683	146,005
	58933YBB0	MERCK & CO INC	2.450	06/24/2050	346,000	254,606	229,287
	595620AN5	MIDAMERICAN ENERGY CO	4.400	10/15/2044	11,906,000	10,792,146	10,679,087
	254687FB7	WALT DISNEY CO	4.750	11/15/2046	799,000	804,123	762,853
	59156RAP3	METLIFE INC	6.400	12/15/2036	799,000	813,334	824,025
	06051GHU6	BANK OF AMERICA CORP	4.078	04/23/2040	679,000	614,848	594,648
	743315BA0	PROGRESSIVE CORP	3.700	03/15/2052	346,000	300,878	281,208

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		(c) Description of Investment, Including:				(.) 6
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Curi Valu
00287YAV1	ABBVIE INC	4.300	05/14/2036	799,000	777,781	76
482480AN0	KLA CORP	5.250	07/15/2062	151,000	162,837	15
74762EAJ1	QUANTA SERVICES INC	3.050	10/01/2041	226,000	162,573	16
620076BE8	MOTOROLA SOLUTIONS INC	5.500	09/01/2044	346,000	330,527	34
717081EU3	PFIZER INC	3.900	03/15/2039	346,000	335,341	30
186108CE4	CLEVELAND ELECTRIC ILLUMINATING CO	5.950	12/15/2036	679,000	737,075	69
023135BF2	AMAZON.COM INC	3.875	08/22/2037	250,000	241,586	23
031162CY4	AMGEN INC	2.770	09/01/2053	1,309,000	870,620	84
25278XAQ2	DIAMONDBACK ENERGY INC	4.400	03/24/2051	636,000	559,058	52
40049JBA4	GRUPO TELEVISA SAB	5.000	05/13/2045	800,000	769,036	68
A8372TAC2	SUZANO AUSTRIA GMBH	7.000	03/16/2047	350,000	359,354	37
37940XAR3	GLOBAL PAYMENTS INC	5.950	08/15/2052	324,000	320,364	33
29366MAC2	ENTERGY ARKANSAS LLC	3.350	06/15/2052	286,000	234,901	20
680223AL8	OLD REPUBLIC INTERNATIONAL CORP	3.850	06/11/2051	184,000	128,189	13
882508BF0	TEXAS INSTRUMENTS INC	3.875	03/15/2039	407,000	391,925	37
478160AT1	JOHNSON & JOHNSON	5.850	07/15/2038	207,000	240,584	23
594918AU8	MICROSOFT CORP	3.750	05/01/2043	226,000	211,808	20
276480AF7	EASTERN GAS TRANSMISSION AND STORAGE INC	4.800	11/01/2043	205,000	195,162	18
907818GD4	UNION PACIFIC CORP	5.150	01/20/2063	166,000	163,796	10
548661EN3	LOWE'S COMPANIES INC	5.800	09/15/2062	647,000	639,298	68
256677AM7	DOLLAR GENERAL CORP	5.500	11/01/2052	432,000	430,494	4
67021CAJ6	NSTAR ELECTRIC CO	4.400	03/01/2044	231,000	208,402	2
20030NDW8	COMCAST CORP	2.987	11/01/2063	187,000	118,196	1
571676AE5	MARS INC	3.950	04/01/2044	80,000	66,615	
641062AL8	NESTLE HOLDINGS INC	3.900	09/24/2038	300,000	255,593	2
29278GBB3	ENEL FINANCE INTERNATIONAL NV	7.750	10/14/2052	413,000	395,306	5
62854AAP9	MYLAN II BV	5.250	06/15/2046	107,000	75,668	
927804FL3	VIRGINIA ELECTRIC AND POWER CO	4.000	01/15/2043	1,178,000	917,279	1,0
539830BX6	LOCKHEED MARTIN CORP	5.700	11/15/2054	380,000	380,036	4
539830BY4	LOCKHEED MARTIN CORP	5.900	11/15/2063	175,000	174,171	2
677050AJ5	OGLETHORPE POWER CORP	4.200	12/01/2042	210,000	153,935	1
341081FF9	FLORIDA POWER & LIGHT CO	4.125	02/01/2042	1,296,000	1,149,879	1,1
260543DH3	DOW CHEMICAL CO	6.900	05/15/2053	424,000	429,510	5
571748BS0	MARSH & MCLENNAN COMPANIES INC	6.250	11/01/2052	251,000	254,487	2
91324PET5	UNITEDHEALTH GROUP INC	6.050	02/15/2063	265,000	264,072	3
91324PES7	UNITEDHEALTH GROUP INC	5.875	02/15/2053	290,000	289,196	3
036752AX1	ELEVANCE HEALTH INC	6.100	10/15/2052	172,000	173,436	1
26444HAN1	DUKE ENERGY FLORIDA LLC	5.950	11/15/2052	290,000	301,746	3
747525BT9	QUALCOMM INC	6.000	05/20/2053	418,000	416,668	4
68389XCK9	ORACLE CORP	6.900	11/09/2052	378,000	379,546	4
404280AG4	HSBC HOLDINGS PLC	6.500	05/02/2036	380,000	412,966	4
438516BB1	HONEYWELL INTERNATIONAL INC	5.375	03/01/2041	217,000	224,182	2:
644188BH6	NEW ENGLAND POWER CO	5.936	11/25/2052	150,000	150,000	1
59156RCD8	METLIFE INC	5.250	01/15/2054	90,000	89,287	
30303M8J4	META PLATFORMS INC	4.450	08/15/2052	435,000	389,815	4
927804FP4	VIRGINIA ELECTRIC AND POWER CO	4.650	08/15/2043	2,730,000	2,530,405	2,5
207597EP6	CONNECTICUT LIGHT AND POWER CO	5.250	01/15/2053	93,000	97,032	
87612EBR6	TARGET CORP	4.800	01/15/2053	300,000	292,852	2
68233JCH5	ONCOR ELECTRIC DELIVERY COMPANY LLC	4.600	06/01/2052	691,000	680,664	6
65341*AA9DMBA	NEXTERA ENERGY PIPELINE HOLDINGS	6.550	08/01/2052	2,979,959	2,979,959	3,1
65341@AA7DMBA	NEXTERA ENERGY TRANSMISSION HOLDINGS	6.090	12/21/2042	2,000,000	2,000,000	2,1
28622HAC5	ELEVANCE HEALTH INC	5.125	02/15/2053	213,000	212,233	2
666807CJ9	NORTHROP GRUMMAN CORP	4.950	03/15/2053	10,000	9,960	
92857WBZ2	VODAFONE GROUP PLC	5.750	02/10/2063	88,000	87,164	
65339KCQ1	NEXTERA ENERGY CAPITAL HOLDINGS INC	5.250	02/28/2053	208,000	207,870	2
92857WBY5	VODAFONE GROUP PLC	5.625	02/10/2053	230,000	228,508	2
458140CH1	INTEL CORP	5.625	02/10/2043	173,000	172,899	1
458140CK4	INTEL CORP	5.900	02/10/2043	96,000	95,956	1
017175AF7	ALLEGHANY CORP	3.250	08/15/2051	315,000	229,021	2
031162DG2	AMGEN INC	4.400	02/22/2062	209,000	178,668	1
00287YCB3	ABBVIE INC	4.250	11/21/2049	77,000	66,667	
53621@BH8DMBA	LION INDL PPTYS L P 5.49 02FEB35	5.490	02/02/2035	2,000,000	2,000,000	1,9
68389XCQ6	ORACLE CORP	5.550	02/06/2053	77,000	72,998	_/-
031162DT4	AMGEN INC	5.650	03/02/2053	500,000	514,797	5
031162DS6	AMGEN INC	5.600	03/02/2043	500,000	496,851	5
084659BF7	BERKSHIRE HATHAWAY ENERGY CO	4.600	05/01/2053	75,000	74,914	-
532457CG1	ELI LILLY AND CO	4.875	02/27/2053	399,000	414,450	4
532457CH9	ELI LILLY AND CO	4.950	02/27/2063	281,000	277,218	2
75513ECS8	RTX CORP	5.375	02/27/2053	9,054,000	9,066,235	9,2
04316JAE9	ARTHUR J. GALLAGHER & CO.	5.750	03/02/2053	166,000	165,082	10
69351UBB8	PPL ELECTRIC UTILITIES CORP	5.250	05/15/2053	276,000	270,533	28
404280DW6	HSBC HOLDINGS PLC	6.332	03/09/2044	570,000	570,000	6:
	S&P GLOBAL INC	3.900	03/01/2062	346,000	310,269	29

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			(c) Descri	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
(ω)	665772CN7	NORTHERN STATES POWER CO	4.000	08/15/2045	247,000	204,205	205,015
	26442UAR5	DUKE ENERGY PROGRESS LLC	5.350	03/15/2053	200,000	198,830	203,344
	571748BT8	MARSH & MCLENNAN COMPANIES INC	5.450	03/15/2053	657,000	657,101	690,139
	30036FAB7	EVERGY KANSAS CENTRAL INC	5.700	03/15/2053	525,000	523,524	550,200
	76720AAP1	RIO TINTO FINANCE (USA) PLC	5.125	03/09/2053	525,000	517,107	548,069
	882508CC6	TEXAS INSTRUMENTS INC	5.000	03/14/2053	500,000	513,091	514,080
	073096B*9DMBA	BAYPORT POLYMERS LLC	5.150	02/15/2035	2,000,000	2,000,000	2,058,180
	45866FAX2	INTERCONTINENTAL EXCHANGE INC	4.950	06/15/2052	69,000	66,463	69,215
	454889AU0	INDIANA MICHIGAN POWER CO	3.250	05/01/2051	299,000	211,169	213,704
	P4603#AB8DMBA	GAS NATURAL DELAWARE NORESTE S A DE C V & ENERGAS	6.420	03/01/2038	3,000,000	3,000,000 1,000,000	3,258,420
	84857LB*1DMBA 78409VBL7	SPIRE INC. S&P GLOBAL INC	5.800 3.700	03/15/2033 03/01/2052	1,000,000 346,000	310,644	1,045,760 288,007
	26442EAK6	DUKE ENERGY OHIO INC	5.650	04/01/2053	135,000	134,846	141,963
	74170*CB3DMBA	PRIME PPTY FD LLC 5.88 15MAR43	5.880	03/15/2043	1,000,000	1,000,000	948,280
	454889AV8	INDIANA MICHIGAN POWER CO	5.625	04/01/2053	206,000	206,775	216,998
	67077MBB3	NUTRIEN LTD	5.800	03/27/2053	115,000	114,279	123,427
	26442UAP9	DUKE ENERGY PROGRESS LLC	4.000	04/01/2052	30,000	24,595	24,759
	91324PEX6	UNITEDHEALTH GROUP INC	5.200	04/15/2063	413,000	409,988	423,445
	91324PEW8	UNITEDHEALTH GROUP INC	5.050	04/15/2053	375,000	372,505	380,419
	548661ER4	LOWE'S COMPANIES INC	5.750	07/01/2053	249,000	249,240	264,759
	927804GL2	VIRGINIA ELECTRIC AND POWER CO	5.450	04/01/2053	525,000	521,504	542,813
	548661ES2	LOWE'S COMPANIES INC	5.850	04/01/2063	75,000	74,885	78,889
	74340XCF6DMBA	PROLOGIS LP	5.250	06/15/2053	360,000	356,319	375,476
	26442CAR5	DUKE ENERGY CAROLINAS LLC	3.875	03/15/2046	7,043,000	5,933,162	5,724,409
	693304BA4 678858BY6DMBA	PECO ENERGY CO OKLAHOMA GAS AND ELECTRIC CO	3.050 5.600	03/15/2051 04/01/2053	267,000 525,000	194,662 522,456	189,733 553,460
	655844BY3	NORFOLK SOUTHERN CORP	4.150	02/28/2048	564,000	485,472	485,271
	Q7160#AR0DMBA	ORICA FINANCE LIMITED	5.820	10/16/2032	1,000,000	1,000,000	1,052,040
	74456QBQ8	PUBLIC SERVICE ELECTRIC AND GAS CO	3.800	03/01/2046	80,000	67,641	66,335
	207597EG6	CONNECTICUT LIGHT AND POWER CO	4.300	04/15/2044	102,000	91,099	90,110
	C3000@AB5DMBA	CRISTAL-782 PORT FINANCEMENT INC.	6.830	04/04/2038	1,000,000	1,000,000	1,126,400
	14855WAA4DMBA	CLAKE_23-1-A 6.5 31JUL2036	6.500	07/31/2036	929,894	907,119	962,421
	34501*AF0DMBA	FOOTBALL CLUB TERMINAL NTS 2023-XV TRUST	5.720	10/05/2043	2,000,000	2,000,000	2,037,080
	57708#AB7DMBA	MATTERHORN EXPRESS PIPELINE, LLC	7.600	06/30/2034	1,000,000	1,000,000	1,180,360
	L9082*AX7DMBA	TRAFIGURA FUNDING S.A.	7.340	03/02/2033	3,000,000	3,000,000	2,915,160
	26442EAE0	DUKE ENERGY OHIO INC	3.700	06/15/2046	31,000	24,499	24,463
	907818FE3	UNION PACIFIC CORP	3.950	08/15/2059	188,000	153,508	154,220
	13648TAG2	CANADIAN PACIFIC RAILWAY CO	3.500	05/01/2050	1,025,000	832,039	790,224
	05631#AA0DMBA 05631@AA2DMBA	BSCH ISSUER (II) LP BSCH ISSUER (I) L P	6.950 6.950	04/30/2048 04/30/2048	1,314,286 685,714	1,314,286 685,714	1,451,891 757,509
	404119CR8	HCA INC	5.900	06/01/2053	150,000	145,127	154,252
	55903VBE2	WARNERMEDIA HOLDINGS INC	5.141	03/15/2052	142,000	120,058	122,526
	202795HK9	COMMONWEALTH EDISON CO	5.900	03/15/2036	56,000	59,770	60,683
	55903VBF9	WARNERMEDIA HOLDINGS INC	5.391	03/15/2062	557,000	464,909	479,856
	30303M8R6	META PLATFORMS INC	5.750	05/15/2063	484,000	483,785	531,853
	55903VBD4	WARNERMEDIA HOLDINGS INC	5.050	03/15/2042	242,000	212,060	214,134
	12189LAZ4	BURLINGTON NORTHERN SANTA FE LLC	3.900	08/01/2046	133,000	107,395	113,377
	30303M8Q8	META PLATFORMS INC	5.600	05/15/2053	219,000	220,344	238,511
	20030NEF4	COMCAST CORP	5.350	05/15/2053	207,000	206,877	215,079
	20030NEG2	COMCAST CORP	5.500	05/15/2064	506,000	506,735	534,837
	666807BT8	NORTHROP GRUMMAN CORP	5.150	05/01/2040	142,000	143,445	144,261
	907818EB0 037833EW6	UNION PACIFIC CORP APPLE INC	3.375 4.850	02/01/2035 05/10/2053	384,000 600,000	336,935 597,023	340,420 613,944
	87264ADB8	T-MOBILE USA INC	5.750	01/15/2054	375,000	373,459	398,501
	58933YBM6	MERCK & CO INC	5.000	05/17/2053	360,000	358,728	371,642
	58933YBN4	MERCK & CO INC	5.150	05/17/2063	238,000	237,292	249,294
	20826FBE5	CONOCOPHILLIPS CO	5.300	05/15/2053	337,000	336,101	347,582
	58933YBL8	MERCK & CO INC	4.900	05/17/2044	375,000	372,800	380,422
	29736RAU4	ESTEE LAUDER COMPANIES INC	5.150	05/15/2053	300,000	298,382	306,600
	26442CAM6	DUKE ENERGY CAROLINAS LLC	4.250	12/15/2041	195,000	173,423	172,643
	882926AA6	TEXAS INSTRUMENTS INC	5.050	05/18/2063	413,000	409,577	425,221
	69047QAD4	OVINTIV INC	7.100	07/15/2053	111,000	110,907	122,440
	716973AG7	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.300	05/19/2053	1,270,000	1,274,476	1,301,648
	637432PB5	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	7.125	09/15/2053	296,000	296,000	305,078
	716973AF9	PFIZER INVESTMENT ENTERPRISES PTE LTD	5.110	05/19/2043	350,000	343,125	349,842
	808513CE3	CHARLES SCHWAB CORP	5.853	05/19/2034	395,000	395,473	408,304
	907818FL7	UNION PACIFIC CORP	3.750	02/05/2070	60,000	43,294	46,528
	174610BE4	CITIZENS FINANCIAL GROUP INC	5.641	05/21/2037	226,000	197,169	208,422
	174610AS4	CITIZENS FINANCIAL GROUP INC	2.500	02/06/2030	122,000	96,681	102,351
	12189LAW1 50155QAM2	BURLINGTON NORTHERN SANTA FE LLC KYNDRYL HOLDINGS INC	4.150 4.100	04/01/2045 10/15/2041	131,000 100,000	112,567 63,517	116,742 75,383
	126650EA4	CVS HEALTH CORP	6.000	06/01/2063	188,000	186,259	200,175
	446150AX2	HUNTINGTON BANCSHARES INC	2.487	08/15/2036	88,000	62,758	66,645
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			(c) Description of Investment, Including:				
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	126650DZ0	CVS HEALTH CORP	5.875	06/01/2053	150,000	149,230	158,349
	12189LBK6	BURLINGTON NORTHERN SANTA FE LLC	5.200	04/15/2054	375,000	374,773	391,920
	14040HDA0	CAPITAL ONE FINANCIAL CORP	6.377	06/08/2034	259,000	259,000	266,972
	89788MAP7	TRUIST FINANCIAL CORP	5.867	06/08/2034	709,000	689,013	724,711
	76169#AU7DMBA	REYES HOLDINGS, L.L.C.	5.950	05/17/2033	1,000,000	1,000,000	1,017,560
	BIN1Y5UZ4DMBA	CANTON MARKETPLACE 6.29 01MAY2 - CML 5/1/2028	6.290	06/01/2028	2,000,000	2,000,000	2,037,800
	65342*AC4DMBA	NEXUS GAS TRANSMISSION, LLC	5.890	05/01/2035	2,000,000	2,000,000	2,090,300
	35063@AA6DMBA	FOUNDRY JV HOLDCO LLC	5.720	01/25/2038	2,000,000	2,000,000	2,149,640
	74340*BL7DMBA	PROLOGIS TARGETED U.S. LOGISTICS FUND L.P, SERIES	5.500	06/15/2038	2,000,000	2,000,000	2,059,640
	18055#CD2DMBA	CLARION LION PROPERTIES FUND HOLDINGS, L.P.	5.750	06/01/2033	1,000,000	1,000,000	1,058,440
	29660NAC3DMBA	ESPAI BARCA FONDO DE TITULIZACION	7.060	06/30/2032	1,000,000	1,000,000	1,000,000
	61747YFB6	MORGAN STANLEY	5.948	01/19/2038	37,000	36,503	37,489
	17327CAR4	CITIGROUP INC	6.174	05/25/2034	348,000	348,681	360,747
	744448CM1	PUBLIC SERVICE COMPANY OF COLORADO	3.550	06/15/2046	124,000	87,874	89,812
	693304AS6	PECO ENERGY CO	4.150	10/01/2044	240,000	198,903	208,087
	75458*AD1DMBA	RAYBURN CTRY ELEC COOP 6.4 30DEC52	6.400	12/30/2052	1,000,000	1,000,000	1,015,770
	L3551#AR1DMBA	FERRERO INTL S A 5.2 20JUN35	5.200	06/20/2035	1,000,000	1,000,000	1,023,750
	30244DMBA	OJALA STNL PORTF 6.43 01JUL26 - CML 7/1/2026	0.000	07/01/2026	4,000,000	4,000,000	4,014,720
	05523RAC1	BAE SYSTEMS PLC	5.800	10/11/2041	83,000	85,645	85,985
	05523UAL4	BAE SYSTEMS HOLDINGS INC	4.750	10/07/2044	155,000	141,710	143,259
	49326EEN9	KEYCORP	4.789	06/01/2033	185,000	157,978	170,168
	845743BQ5	SOUTHWESTERN PUBLIC SERVICE CO	3.400	08/15/2046	160,000	114,366	115,634
	74456QCP9	PUBLIC SERVICE ELECTRIC AND GAS CO	5.450	08/01/2053	198,000	197,510	214,458
	883556CY6	THERMO FISHER SCIENTIFIC INC	5.404	08/10/2043	300,000	300,000	318,207
	29365TAN4	ENTERGY TEXAS INC	5.800	09/01/2053	86,000	85,709	92,554
	927804GN8	VIRGINIA ELECTRIC AND POWER CO	5.700	08/15/2053	165,000	164,414	175,534
	20826FBG0	CONOCOPHILLIPS CO	5.550	03/15/2054	230,000	229,426	245,116
	30250DMBA	DURABLE IND PORT CML 5.77 01AU - CML 8/1/2028	5.770	08/01/2028	4,000,000	4,000,000	3,967,800
	30252DMBA	AVALON BRESSI 7.04 01AUG26 CML - CML 8/1/2026	7.040	08/01/2026	4,000,000	4,000,000	3,988,400
	58013MFW9	MCDONALD'S CORP	5.450	08/14/2053	190,000	189,473	203,080
	404119CS6	HCA INC	4.375	03/15/2042	346,000	296,208	293,218
	404119CL1	HCA INC	4.625	03/15/2052	492,000	408,994	420,025
	95000U3F8	WELLS FARGO & CO	5.557	07/25/2034	21,000	20,384	21,425
	92899BLJ3DMBA	V-NBC LLC 5.29 01JUL30	5.290	07/01/2030	1,900,000	1,900,000	1,863,330
	055451BF4	BHP BILLITON FINANCE (USA) LTD	5.500	09/08/2053	130,000	127,668	142,176
	571748BV3	MARSH & MCLENNAN COMPANIES INC	5.700	09/15/2053	295,000	294,850	320,694
	595620AY1	MIDAMERICAN ENERGY CO	5.850	09/15/2054	1,391,000	1,389,409	1,544,594
	45138LBJ1	IDAHO POWER CO	5.800	04/01/2054	346,000	342,824	371,019
	641423CG1	NEVADA POWER CO	6.000	03/15/2054	99,000	98,836	109,044
	87264ADD4	T-MOBILE USA INC	6.000	06/15/2054	228,000	227,589	251,067
	88499AHR4DMBA	3000 BRITTMOORE ASSOCIA 3.5 01SEP27	3.500	09/01/2027	2,000,000	1,851,931	2,000,000
	46124HAH9	INTUIT INC	5.500	09/15/2053	375,000	372,110	410,096
	010392FP8	ALABAMA POWER CO	4.300	01/02/2046	200,000	162,038	174,374
	30256DMBA	LINDEN INDUST PORT 6.23 010CT3 - CML 9/1/2030	6.230	09/01/2030	2,000,000	2,000,000	2,072,080
	25278XAT6	DIAMONDBACK ENERGY INC	4.250	03/15/2052	485,000	344,000	392,966
	210385AE0	CONSTELLATION ENERGY GENERATION LLC	6.500	10/01/2053	200,000	199,921	226,416
	06051GLU1	BANK OF AMERICA CORP	5.872	09/15/2034	51,000	50,021	53,520
	24703DBF7	DELL INTERNATIONAL LLC	3.375	12/15/2041	226,000	170,352	170,980
	832696AY4	J M SMUCKER CO	6.500	11/15/2043	485,000	493,960	541,449
	95000U3H4	WELLS FARGO & CO	6.491	10/23/2034	166,000	166,000	180,946
	46647PDY9	JPMORGAN CHASE & CO	6.254	10/23/2034	99,000	99,000	107,520
	Q3092*AG0DMBA	DALRYMPLE BAY FINANCE PTY LTD	7.160	07/06/2035	2,000,000	2,000,000	2,359,120
	110122EB0	BRISTOL-MYERS SQUIBB CO	6.250	11/15/2053	376,000	382,241	432,080
	136375DJ8	CANADIAN NATIONAL RAILWAY CO	6.125	11/01/2053	2,963,000	2,954,543	3,553,526
	110122EC8	BRISTOL-MYERS SQUIBB CO	6.400	11/15/2063	149,000	148,978	173,370
	26444HAR2	DUKE ENERGY FLORIDA LLC	6.200	11/15/2053	220,000	218,666	252,032
	75513ECX7	RTX CORP	6.400	03/15/2054	328,000	326,758	381,175
	907818FD5	UNION PACIFIC CORP	3.550	08/15/2039	322,000	246,717	276,926
	49177JAR3	KENVUE INC	5.200	03/22/2063	270,000	269,601	283,589
	49177JAP7	KENVUE INC	5.050	03/22/2053	525,000	522,689	545,443
	49177JAM4	KENVUE INC	5.100	03/22/2043	375,000	375,145	390,292
	037833EL0	APPLE INC	2.850	08/05/2061	82,000	48,654	56,309
	14448CBA1	CARRIER GLOBAL CORP	6.200	03/15/2054	4,740,000	4,732,025	5,506,174
	655844CU0	NORFOLK SOUTHERN CORP	5.950	03/15/2064	2,277,000	2,284,154	2,552,153
	209111GG2	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	5.900	11/15/2053	197,000	195,199	2,332,133
	017175AD2	ALLEGHANY CORP	4.900	09/15/2044	162,000	150,081	157,323
	20030NBT7	COMCAST CORP	3.200	07/15/2036	66,000	53,453	55,642
	62954HAU2	NXP BV	3.250	05/11/2041	181,000	135,403	138,396
			6.950			2,000,000	
	43655*AD0DMBA	HOLET TEXAS LTD 6.95 15NOV35		11/15/2035	2,000,000		2,326,680
	30254DMBA	HOUSE 94 6.63 01SEP2026 CML - CML 12/1/2026	6.870	12/01/2026	4,000,000	4,000,000	4,070,720
	65163LAE9	NEWMONT CORPORATE LENDING FUND	4.200	05/13/2050	799,000	659,735	659,545
	18685@AV4LGA	CLIFFWATER CORPORATE LENDING FUND NORTHWESTERN CORPORATION	7.400 5.570	01/20/2034	2,000,000	2,000,000	2,088,980
	668074J*9DMBA	NORTHWESTERN CORPORATION	5.570	03/30/2033	3,000,000	3,000,000	3,118,830

- 19 - (Continued)

		(c) Descrip	otion of Investment,	Including:		
(.)				D Sh	(1) 0	(e) Current
(a) 743820AB8	(b) Identity of Issuer, Borrower, Lessor, or Similar I PROVIDENCE ST JOSEPH HEALTH	Party Coupon rate 2.700	Maturity Date 10/01/2051	Par or Shares 2,500,000	(d) Cost 1,601,606	Value 1,521,27
907818FZ6	UNION PACIFIC CORP	3.500	02/14/2053	5,000,000	4,104,972	3,978,10
126408HN6	CSX CORP	4.750	11/15/2048	10,000,000	9,768,884	9,549,40
12189LBJ9	BURLINGTON NORTHERN SANTA FE LLC	4.450	01/15/2053	17,250,000	16,270,273	16,326,43
172967PA3	CITIGROUP INC	6.270	11/17/2033	13,000,000	13,808,032	13,934,57
665772CQ0	NORTHERN STATES POWER CO	3.600	09/15/2047	9,440,000	7,670,277	7,445,89
655844CP1	NORFOLK SOUTHERN CORP	4.550	06/01/2053	12,135,000	11,358,923	11,126,21
27409LAE3	EAST OHIO GAS CO	3.000	06/15/2050	5,000,000	3,491,861	3,253,60
737679DE7	POTOMAC ELECTRIC POWER CO	4.150	03/15/2043	11,785,000	10,508,461	10,526,48
88732JAN8	TIME WARNER CABLE LLC	7.300	07/01/2038	8,479,000	8,882,817	8,763,38
68233JBD5	ONCOR ELECTRIC DELIVERY COMPANY LLC	3.800	09/30/2047	3,950,000	3,427,283	3,194,36
26442UAC8	DUKE ENERGY PROGRESS LLC	3.700	10/15/2046	3,777,000	3,036,973	2,967,17
30231GAW2	EXXON MOBIL CORP	4.114	03/01/2046	5,807,000	5,143,076	5,195,1
455434BV1	INDIANAPOLIS POWER & LIGHT CO	5.650	12/01/2032	2,925,000	3,026,158	3,032,58
61747YEL5	MORGAN STANLEY	2.943				1,961,14
			01/21/2033	2,300,000	1,931,083	
240019BV0	DAYTON POWER AND LIGHT CO	3.950	06/15/2049	8,085,000	6,576,259	6,217,85
913017BT5	RTX CORP	4.500	06/01/2042	8,000,000	7,415,834	7,288,08
341081FH5	FLORIDA POWER & LIGHT CO	3.800	12/15/2042	3,000,000	2,564,361	2,589,03
341081FQ5	FLORIDA POWER & LIGHT CO	3.950	03/01/2048	3,600,000	3,223,043	3,068,56
48305QAD5	KAISER FOUNDATION HOSPITALS	4.150	05/01/2047	4,200,000	3,853,022	3,724,43
907818GF9	UNION PACIFIC CORP	4.950	05/15/2053	4,600,000	4,594,331	4,715,69
655844CN6	NORFOLK SOUTHERN CORP	3.700	03/15/2053	2,375,000	1,753,263	1,890,92
23338VAT3	DTE ELECTRIC CO	5.400	04/01/2053	4,265,000	4,257,508	4,494,96
455434BT6	INDIANAPOLIS POWER & LIGHT CO	4.050	05/01/2046	3,600,000	2,854,183	2,971,29
26443TAD8	DUKE ENERGY INDIANA LLC	5.400	04/01/2053	2,255,000	2,253,029	2,304,94
26882PBE1	ERAC USA FINANCE LLC	7.000	10/15/2037	8,785,000	10,280,204	10,290,74
610202BP7	MONONGAHELA POWER CO	5.400	12/15/2043	7,390,000	7,405,283	7,245,96
665772CX5	NORTHERN STATES POWER CO	5.100	05/15/2053	1,877,000	1,863,152	1,899,22
695114DA3	PACIFICORP	5.500	05/15/2054	2,165,000	2,164,046	2,130,59
668131AA3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	6.063	03/30/2040	1,580,000	1,649,291	1,686,12
595620AU9	MIDAMERICAN ENERGY CO	4.250	07/15/2049	5,465,000	4,698,907	4,775,04
61775JAM5	MSRM 232 A8	6.000	06/25/2053	4,573,305	4,648,613	4,631,66
29364WBC1	ENTERGY LOUISIANA LLC	4.200	04/01/2050	3,947,000	3,303,917	3,346,93
502431AR0	L3HARRIS TECHNOLOGIES INC	5.600	07/31/2053	3,240,000	3,229,786	3,462,62
655844CS5	NORFOLK SOUTHERN CORP	5.350	08/01/2054	2,765,000	2,748,934	2,890,08
845743BT9	SOUTHWESTERN PUBLIC SERVICE CO	3.750	06/15/2049	835,000	607,149	639,77
638671AL1	NATIONWIDE MUTUAL INSURANCE CO	4.950	04/22/2044	465,000	366,566	401,73
906548CJ9	UNION ELECTRIC CO	3.900	09/15/2042	1,400,000	1,019,105	1,173,10
097023BS3	BOEING CO	3.375	06/15/2046	3,140,000	1,919,271	2,318,32
097023CQ6	BOEING CO	3.750	02/01/2050	4,500,000	3,060,085	3,506,85
06418JAC5	BANK OF NOVA SCOTIA	5.650	02/01/2034	5,355,000	5,349,806	5,562,77
				1,284,929,451		
			-	1,204,323,431	1,217,597,740	1,189,429,25
PREFERRED STOCK:			-			_1,189,429,25
PREFERRED STOCK: 277461703	EASTMAN KODAK COMPANY	4.000		17,850	1,217,597,740 1,785,000	1,189,429,25 1,465,48
		4.000 7.800	 			
277461703				17,850	1,785,000	1,465,48 208,14
277461703 US74965L2007	RLJ LODGING TRUST	7.800		17,850 8,309	1,785,000 232,552	1,465,48
277461703 US74965L2007 64944P307	RLI LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP	7.800 6.000		17,850 8,309 3,792	1,785,000 232,552 185,062	1,465,48 208,14 157,40 224,50
277461703 US74965L2007 64944P307 294600200	RLI LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP	7.800 6.000 9.750	11/01/2051 	17,850 8,309 3,792 10,090	1,785,000 232,552 185,062 221,980	1,465,48 208,14 157,4(224,5(36,16
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209	RLI LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP ROBRL CASA ANGLO BRAS S/A AMG CAPITAL TRUST II	7.800 6.000 9.750 0.000 5.150	11/01/2051 	17,850 8,309 3,792 10,090 4,036,560 1,100	1,785,000 232,552 185,062 221,980 160,861 61,386	1,465,48 208,14 157,40 224,50 36,10 53,62
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155	RLI LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP ROBRL CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP	7.800 6.000 9.750 0.000 5.150 6.255	11/01/2051 10/15/2037	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042	1,465,48 208,14 157,40 224,50 36,10 53,62 335,30
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850	RLI LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COSA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC	7.800 6.000 9.750 0.000 5.150 6.255 4.750	11/01/2051 10/15/2037	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285	1,465,48 208,14 157,44 224,50 36,16 53,62 335,30 266,91
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208	RLI LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000	11/01/2051 10/15/2037 	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169	1,465,48 208,14 157,44 224,56 36,16 53,62 335,3(266,91 544,96
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876	RIJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625	11/01/2051 10/15/2037 	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202	1,465,44 208,14 157,40 224,50 36,10 53,62 335,30 266,92 544,90
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COBRL CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000	11/01/2051 10/15/2037 	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169	1,465,44 208,14 157,46 224,56 36,16 53,63 266,93 544,96 204,72 245,90
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COBRL CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950	11/01/2051 10/15/2037 	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098	1,465,44 208,14 157,44 224,56 36,14 53,63 266,9 544,90 204,7: 245,90 339,14
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600 INE109C08020	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COSA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP PRFD ARMAN FINANCIAL SERVICES LTD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950	11/01/2051 10/15/2037 	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287	1,465,44 208,14 157,46 224,56 36,16 53,6; 266,9; 544,96 204,7; 245,90 339,14
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COBRL CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950	11/01/2051 10/15/2037 	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287	1,465,44 208,14 157,46 224,56 36,16 53,6; 266,9; 544,96 204,7; 245,90 339,14
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600 INE109C08020	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COSA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP PRFD ARMAN FINANCIAL SERVICES LTD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950	11/01/2051 10/15/2037 	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287	1,465,44 208,14 157,44 224,51 36,11 53,6: 335,31 266,9: 544,91 245,91 339,14 4,082,2:
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550208 59156R876 808513600 INE109C08020	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COSA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP PRFD ARMAN FINANCIAL SERVICES LTD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924	1,465,44 208,14 208,14 157,44 224,56 36,11 53,6,6 335,30 266,9 204,7: 245,90 339,14 4,082,2: 506,14 1,580,4:
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600 INE109C08020	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924	1,465,44 208,14 157,44 224,51 36,11 53,6: 335,36: 266,9: 544,91 204,7: 245,91 339,14 4,082,2:
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600 INE109C08020	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924	1,465,44 208,1- 157,40 224,51 36,11 53,6: 335,3i 266,9: 244,9: 245,9: 339,1- 4,082,2: 506,1- 1,580,4: 413,2: 266,8:
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600 INE109C08020 COMMON STOCK: 28176E108 81762P102 339750101 016255101	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381	1,465,4; 208,1: 157,4: 224,5; 36,1: 53,6: 335,3: 266,9; 544,9: 204,7: 245,9; 339,1: 4,082,2: 506,1: 1,580,4 413,2 266,8 247,5:
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600 INE109C08020 COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100 57667L107	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP COSA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399	1,465,4 208,1 157,4 224,5 36,1 53,6 335,3 266,9 544,9 204,7 245,9 339,1 4,082,2 506,1 1,580,4 413,2 266,8 247,5 304,7
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550208 59156R876 808513600 INE109C08020 COMMON STOCK: 28176E108 81762P102 339750101 016225101 81141R100 57667L107 92826C839	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD VISA CL A ORD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348 11,470	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399 2,490,546	1,465,44 208,14 208,14 157,44 224,56 36,16 53,63 3266,9 204,7: 245,90 339,14 4,082,2: 506,14 1,580,4: 413,2: 266,8: 247,5: 304,76 2,986,2:
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 42550U208 59156R876 808513600 INE109C08020 COMMON STOCK: 28176E108 81762P102 339750101 016255101 81141R100 57667L107 92826C839 90353T100	RLI LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD VISA CL A ORD UBER TECHNOLOGIES ORD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348 11,470 11,561	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399 2,490,546 551,807	1,465,44 208,14 157,44 224,51 36,11 53,6: 335,36: 266,9: 544,9! 204,7: 245,9! 339,1: 4,082,2: 506,1- 1,580,4: 413,2: 266,8: 247,5: 304,70: 2,986,2: 711,8:
277461703 US74965L2007 64944P307 294600200 BRCABRACNPR 00170F209 902973155 59156R850 425501208 59156R876 808513600 INE109C08020 COMMON STOCK: 28176E108 81762P102 339750101 016225101 81141R100 57667L107 92826C839	RLJ LODGING TRUST NEW YORK COMMUNITY CAPITAL TRUST V EQUITRANS MIDSTREAM CORP CASA ANGLO BRAS S/A AMG CAPITAL TRUST II US BANCORP METLIFE INC HENKEL AND PRF METLIFE INC CHARLES SCHWAB CORP ARMAN FINANCIAL SERVICES LTD EDWARDS LIFESCIENCES ORD SERVICENOW ORD FLOOR DECOR HOLDINGS CL A ORD ALIGN TECHNOLOGY ORD SEA ADS REP CL A ORD MATCH GROUP ORD VISA CL A ORD	7.800 6.000 9.750 0.000 5.150 6.255 4.750 0.000 5.625 5.950 15.000	11/01/2051 10/15/2037 03/27/2024	17,850 8,309 3,792 10,090 4,036,560 1,100 16,269 12,857 27,084 8,339 9,724 13,821 4,165,795 6,638 2,237 3,704 974 6,112 8,348 11,470	1,785,000 232,552 185,062 221,980 160,861 61,386 335,042 269,285 468,169 201,202 235,098 208,287 4,363,924 391,617 369,615 120,182 204,097 791,381 774,399 2,490,546	1,465,48 208,14 157,44 224,50 36,16 53,62 335,30 266,91

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		(c) Description of Investment, Including:				(1) 6	
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Curre Value	
22160N109	COSTAR GROUP ORD			5,475	478,518	478	
852234103	BLOCK CL A ORD			12,226	1,357,266	945	
833445109	SNOWFLAKE CL A ORD			5,216	1,028,180	1,037	
88025U109	10X GENOMICS CL A ORD			6,099	402,173	34:	
18915M107	CLOUDFLARE CL A ORD			5,203	432,782	43	
252131107	DEXCOM ORD			12,190	1,334,189	1,51	
82509L107	SHOPIFY CL A SUB VTG ORD			9,721	331,299	75	
67066G104	NVIDIA ORD			2,755	644,191	1,36	
23804L103	DATADOG CL A ORD			7,033	666,614	85	
64110L106	NETFLIX ORD			3,333	709,610	1,62	
512807108	LAM RESEARCH ORD			1,473	690,867	1,15	
049468101	ATLASSIAN CL A ORD			3,776	1,029,218	89	
29362U104	ENTEGRIS ORD			5,260	435,337	63	
594918104	MICROSOFT ORD			16,834	3,608,495	6,33	
90400D108	ULTRAGENYX PHARMACEUTICAL ORD			6,879	275,144	32	
30303M102	META PLATFORMS CL A ORD			15,357	3,439,055	5,43	
G6683N103	NU HOLDINGS CL A ORD			64,780	499,839	53	
679295105	OKTA CL A ORD			5,442	452,241	49	
					432,241	43	
BKC47L109	COHEN & STEERS QLTY INC REALTY FRAC SH			40,400		1 17	
962879102	WHEATON PRECIOUS METALS ORD			23,790	430,996	1,17	
80013R206	SANDSTORM GOLD ORD			60,060	312,865	30	
389637109	GRAYSCALE BITCOIN UNT			125,170	179,197	4,33	
12503M108	CBOE GLOBAL MARKETS ORD			1,800	173,344	32	
590672101	MESABI ORD			46,000	1,555,588	94	
808625107	SCIENCE APPLICATIONS INTERNATIAL ORD			10,080	843,061	1,25	
16411R208	CHENIERE ENERGY ORD			6,520	400,308	1,11	
12572Q105	CME GROUP CL A ORD			3,449	635,734	72	
45866F104	INTERCONTINENTAL EXCHANGE ORD			9,018	968,786	1,15	
05329W102	AUTONATION ORD			4,766	267,411	71	
159864107	CHRLS RIVER LABS ORD			920	166,075	21	
CA3518581051USD	FRANCO NEVADA ORD			5,300	673,725	58	
88262P102	TEXAS PACIFIC LAND ORD			2,765	862,429	4,34	
17878Y207	CIVEO ORD			48,661	948,875	1,11	
879080109	TEJON RANCH ORD			14,450	265,898	24	
05759B107	BAKKT HOLDINGS CL A ORD			77,000	698,334	17	
790148100	ST JOE ORD			7,200	343,530	43	
CA5054401073USD	LABRADOR IRON ORE ROYALTY ORD			11,700	444,591	28	
714236106	PERMIAN BASIN ROYALTY UNT			63,100	1,086,933	88	
039483102	ARCHER DANIELS MIDLAND ORD			5,711	427,469	41	
502160104	LSB INDUSTRIES ORD			17,600	277,012	16	
11271J107	BROOKFIELD CL A ORD			11,300	111,473	45	
67077M108	NUTRIEN ORD			2,700	216,746	15	
38963W104	GRAYSCALE LITECOIN ETP			13,300	54,162	20	
38963P109	GRAYSCALE BITCOIN CASH ETP			60,700	54,017	25	
78468R549	SPDR S&P OIL&GAS E&S			2,700	196,668	22	
GG00BMGYLN96USD	BURFORD CAPITAL ORD			7,400	104,115	11	
CH1300646267	BUNGE ORD			3,478	344,648	35	
29255U104	ENCOMPASS SERVICES CORPORATION			56,800	-		
86859F107	SUPREMA SPECIALTIES INC.			35,200	161,482		
239220304	DAW TECHNOLOGIES INC.			8,000	168,835		
DEF370866	FORD MOTOR CO FRACTIONAL SHARES			83,100	28		
537008104	LITTELFUSE ORD			563	90,145	15	
31847R102	FIRST AMERICAN FINANCIAL ORD			2,088	103,803	13	
37637Q105	GLACIER BANCORP ORD			2,952	96,392	12	
928298108	VISHAY INTERTECH ORD			11,801	138,339	28	
902788108	UMB FINANCIAL ORD			1,383	108,802	11	
754730109	RAYMOND JAMES ORD			1,537	80,467	17	
74965L101	RLI LODGING REIT ORD			2,944	61,987	3	
27579R104	EAST WEST BANCORP ORD			2,188	61,238	15	
422806109	HEICO ORD			323		5	
					8,870		
G4388N106	HELEN OF TROY ORD			952	95,123	11	
922417100	VEECO INSTRUMENTS ORD			1,822	56,746	5	
74736K101	QORVO ORD			1,228	54,064	13	
443320106	HUB GROUP CL A ORD			2,507	152,732	23	
114340102	AZENTA ORD			3,705	204,145	24	
816850101	SEMTECH ORD			2,426	162,698	5	
87157D109	SYNAPTICS ORD			2,239	88,314	25	
758750103	REGAL REXNORD ORD			586	52,799	8	
090572207	BIO RAD LABORATORIES CL A ORD			218	90,783	7	
55024U109	LUMENTUM HOLDINGS ORD			1,129	88,000	5	
48666K109	KB HOME ORD			3,768	59,931	23	
59001A102	MERITAGE HOMES ORD			1,645	53,400	28	
JJ001/1102				5,951	40,810	6	

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		(c) Description of Investment, Including:				(a) Current	
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
683344105	ONTO INNOVATION ORD			2,173	125,517	332,252	
533900106	LINCOLN ELECTRIC HOLDINGS ORD			1,090	91,763	237,031	
16115Q308	CHART INDUSTRIES ORD			1,169	137,422	159,370	
880779103	TEREX CORP			3,802	92,820	218,463	
185899101	CLEVELAND CLIFFS ORD			13,825	77,481	282,307	
985817105	YELP ORD			4,248	136,086	201,100	
073685109 131193104	BEACON ROOFING SUPPLY ORD TOPGOLF CALLAWAY BRANDS ORD			2,244 5,844	76,683 123,008	195,273 83,803	
156431108	CENTURY ALUMINUM ORD			5,736	69,740	69,635	
860630102	STIFEL FINANCIAL ORD			4,232	243,477	292,643	
04316A108	ARTISAN PARTNERS ASSET MGMT CL A ORD			2,514	93,744	111,069	
013872106	ALCOA ORD			5,605	135,301	190,570	
92343X100	VERINT SYSTEMS ORD			1,896	39,672	51,249	
974637100	WINNEBAGO INDS ORD			3,086	227,823	224,908	
405024100	HAEMONETICS ORD			1,599	94,062	136,730	
423452101	HELMERICH AND PAYNE ORD			3,780	149,683	136,912	
75281A109	RANGE RESOURCES ORD			4,510	100,509	137,284	
79546E104	SALLY BEAUTY HOLDINGS ORD			7,474	134,999	99,255	
24665A103	DELEK US HOLDINGS ORD			4,313	99,374	111,275	
69047Q102	OVINTIV ORD			4,426	198,829	194,390	
01741R102	ATI ORD			2,584	62,329	117,494	
G54050102	LAZARD ORD			5,076	177,536	176,645	
743606105	PROSPERITY BANCSHARES ORD			1,146	80,231	77,619	
97650W108	WINTRUST FINANCIAL ORD			1,341	119,946	124,378	
947890109	WEBSTER FINANCIAL ORD			1,980	96,978	100,505	
29404K106	ENVESTNET ORD			1,137	72,802	56,304	
29109X106	ASPEN TECHNOLOGY ORD			345	63,480	75,952	
09058V103	BIOCRYST PHARMACEUTICALS ORD DYNAVAX TECHNOLOGIES ORD			7,368	65,585	44,134	
268158201 12740C103	CADENCE BANK ORD			4,058 3,810	44,372 92,632	56,731 112,738	
G4474Y214	JANUS HENDERSON GROUP ORD			4,799	123,299	144,690	
09627Y109	BLUEPRINT MEDICINES ORD			955	49,843	88,089	
92337F107	VERACYTE ORD			2,096	48,300	57,661	
78667J108	SAGE THERAPEUTICS ORD			1,239	42,647	26,849	
489170100	KENNAMETAL ORD			5,743	148,715	148,112	
00847X104	AGIOS PHARMACEUTICALS ORD			2,197	52,695	48,927	
382550101	GOODYEAR TIRE AND RUBBER ORD			20,790	452,554	297,713	
G0084W101	ADIENT ORD			2,207	85,744	80,247	
235825205	DANA INCORPORATED ORD			4,651	77,873	67,951	
393657101	GREENBRIER ORD			2,262	83,512	99,935	
48123V102	ZIFF DAVIS ORD			1,079	79,562	72,498	
554382101	MACERICH REIT ORD			7,613	89,425	117,469	
42704L104	HERC HOLDINGS ORD			1,144	143,017	170,330	
29977A105	EVERCORE CL A ORD			539	56,776	92,196	
320817109	FIRST MERCHANTS ORD			3,064	121,971	113,613	
898402102 90984P303	TRUSTMARK ORD UNITED COMMUNITY BANKS ORD			3,119 3,987	101,734	86,958 116,660	
87724P106	TAYLOR MORRISON HOME ORD			2,297	135,580 67,159	116,660 122,545	
82981J109	SITE CENTERS ORD			6,127	82,667	83,511	
91704F104	URBAN EDGE PROPERTIES ORD			4,897	73,769	89,615	
02553E106	AMERICAN EAGLE OUTFITTERS ORD			4,214	66,551	89,168	
379378201	GLOBAL NET LEASE ORD			6,090	82,922	60,596	
45378A106	INDEPENDENCE REALTY ORD			4,051	73,096	61,980	
529043101	LXP INDUSTRIAL ORD			7,786	82,533	77,237	
05368V106	AVIENT ORD			2,106	73,017	87,546	
29275Y102	ENERSYS ORD			1,143	93,956	115,397	
896818101	TRIUMPH GROUP ORD			6,987	81,477	115,844	
387328107	GRANITE CONSTRUCTION ORD			1,595	65,495	81,122	
197236102	COLUMBIA BANKING SYSTEM ORD			4,245	130,427	113,257	
840441109	SOUTHSTATE ORD			1,513	111,045	127,773	
680033107	OLD NATIONAL BANCORP ORD			8,066	122,266	136,235	
360271100	FULTON FINANCIAL ORD			6,533	92,315	107,533	
436893200	HOME BANCSHARES ORD			4,559	101,780	115,479	
909907107	UNITED BANKSHARES ORD			3,268	115,648	122,713	
379577208	GLOBUS MEDICAL CL A ORD			1,079	54,236	57,500	
703481101	PATTERSON UTI ENERGY ORD			10,692	133,028	115,474	
002896207	ABERCROMBIE AND FITCH CL A ORD			920	50,314	81,162	
626717102	MURPHY OIL ORD			2,220	103,029	94,705	
21867A105	CORE LABORATORIES ORD			2,096	52,727	37,015	
42330P107	HELIX ENERGY SOLUTIONS GROUP ORD			4,813	53,028	49,478	
576485205 23282W605	MATADOR RESOURCES ORD CYTOKINETICS ORD			1,587 1,181	99,270 43,148	90,237 98,602	
45166A102	IDEAYA BIOSCIENCES ORD			1,181	43,148 44,307	44,973	
43100M10Z	IDEATA DIOSCIENCES OND			1,204	44,307	44,3/3	

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	-		(c) Description of Investment, Including:				
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
22663K1	107	CRINETICS PHARMACEUTICALS ORD			3,729	115,599	132,678
3453708		FORD MOTOR ORD			33,306	447,112	406,000
2310211		CUMMINS ORD			1,611	317,429	385,947
5010441		KROGER ORD			13,824	470,408	631,895
70959W		PENSKE AUTOMOTIVE GROUP VTG ORD			1,271	63,567	204,008
8873891		TIMKEN ORD			1,900	70,685	152,285
2547091		DISCOVER FINANCIAL SERVICES ORD RADIAN GROUP ORD			2,045	126,680	229,858
7502361 0311621		AMGEN ORD			8,500 5,905	128,856 1,293,447	242,675 1,700,758
56585A1		MARATHON PETROLEUM ORD			3,082	193,537	457,246
9314271		WALGREEN BOOTS ALLIANCE ORD			20,795	929,568	542,957
G3223R2		EVEREST GROUP ORD			400	46,649	141,432
9633201		WHIRLPOOL ORD			1,346	200,215	163,902
N537451	100	LYONDELLBASELL INDUSTRIES CL A ORD			4,676	429,529	444,594
37045V1	100	GENERAL MOTORS ORD			16,686	726,010	599,361
63938C1	108	NAVIENT ORD			8,104	119,417	150,896
5002551	104	KOHL'S ORD			5,077	220,176	145,608
5218652	204	LEAR ORD			886	124,064	125,112
2533931	102	DICKS SPORTING ORD			1,627	102,879	239,088
4128221		HARLEY DAVIDSON ORD			3,300	144,022	121,572
6475511		NEW MOUNTAIN FINANCE ORD			10,300	146,157	131,016
0605051		BANK OF AMERICA ORD			48,004	1,512,772	1,616,295
0865161		BEST BUY ORD			4,741	424,593	371,125
8472151		SPARTANNASH ORD			3,500	91,904	80,325
4470111		HUNTSMAN ORD			5,400	85,614	135,702
42824C1		HEWLETT PACKARD ENTERPRISE ORD			18,754	220,893	318,443
40434L1		HP ORD			21,367	509,448	642,933
55616P1		MACYS ORD			5,264	268,482	105,912
7458671		PULTEGROUP ORD			3,435	103,183	354,561
2774321		EASTMAN CHEMICAL ORD			2,049	195,570	184,041
23355L1		DXC TECHNOLOGY ORD			2,138	83,939	48,896
9290891		VOYA FINANCIAL ORD			2,100	84,206	153,216
3167731 38141G1		FIFTH THIRD BANCORP ORD GOLDMAN SACHS GROUP ORD			6,863 5,135	167,787 1,193,198	236,705 1,980,929
5341871		LINCOLN NATIONAL ORD			5,306	304,055	143,103
14149Y1		CARDINAL HEALTH ORD			3,666	261,006	369,533
17275R1		CISCO SYSTEMS ORD			36,602	1,810,971	1,849,133
91529Y1		UNUM ORD			3,743	150,576	169,258
1729674		CITIGROUP ORD			16,464	1,064,130	846,908
2473617		DELTA AIR LINES ORD			3,750	201,176	150,863
14040H1		CAPITAL ONE FINANCIAL ORD			8,789	862,124	1,152,414
4571871		INGREDION ORD			1,969	239,282	213,696
40412C1	101	HCA HEALTHCARE ORD			5,157	730,008	1,395,897
0640581	100	BANK OF NEW YORK MELLON ORD			26,739	1,212,756	1,391,765
6819361	100	OMEGA HEALTHCARE REIT ORD			4,600	120,961	141,036
44107P1	104	HOST HOTELS & RESORTS REIT ORD			22,922	409,782	446,291
4464131	106	HUNTINGTON INGALLS INDUSTRIES ORD			781	156,424	202,779
9100471	109	UNITED AIRLINES HOLDINGS ORD			3,253	207,344	134,219
0316521		AMKOR TECHNOLOGY ORD			6,300	38,797	209,601
96145D1		WESTROCK ORD			3,219	147,531	133,653
58155Q		MCKESSON ORD			1,289	266,930	596,781
1638511		CHEMOURS ORD			4,600	155,876	145,084
91913Y1		VALERO ENERGY ORD			2,783	229,138	361,790
9139031		UNIVERSAL HEALTH SERVICES CL B ORD			4,106	566,321	625,919
3448491		FOOT LOCKER ORD			7,153	304,281	222,816
1053682		BRANDYWINE REALTY REIT ORD			19,900	302,328	107,460
8832031		TEXTRON ORD			4,204	257,545	338,086
98421M 8581191		XEROX HOLDINGS ORD STEEL DYNAMICS ORD			8,394 1,767	198,765 59,324	153,862 208,683
81761L1		SERVICE PROPERTIES TRUST ORD			16,400	433,756	140,056
1101221		BRISTOL MYERS SQUIBB ORD			28,618	1,755,041	1,468,390
67623C1		OFFICE PROPERTIES INCOME TRUST C ORD			8,200	271,513	60,024
6174464		MORGAN STANLEY ORD			13,433	885,280	1,252,627
5007541		KRAFT HEINZ ORD			12,818	456,746	474,010
23331A1		D R HORTON ORD			2,033	126,029	308,975
1266501		CVS HEALTH ORD			15,097	1,154,141	1,192,059
20030N1		COMCAST CL A ORD			60,543	2,707,965	2,654,811
0259321		AMERICAN FINANCIAL GROUP ORD			1,154	90,276	137,199
0010841		AGCO ORD			2,323	123,739	282,035
8574771		STATE STREET ORD			15,338	1,044,417	1,188,081
2786421		EBAY ORD			7,619	470,164	332,341
6293775	508	NRG ENERGY ORD			5,872	222,745	303,582
0382221	105	APPLIED MATERIAL ORD			5,515	670,618	893,816

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			(c) Descri	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	G50871105	JAZZ PHARMACEUTICALS ORD			2,000	246,423	246,000
	88337F105	ODP ORD			2,600	80,817	146,380
	76009N100 G02602103	UPBOUND GROUP ORD AMDOCS ORD			3,900 2,626	107,294 166,292	132,483 230,799
	042735100	ARROW ELECTRONICS ORD			2,160	180,723	264,060
	23918K108	DAVITA ORD			2,505	254,827	262,424
	717081103	PFIZER ORD			46,627	1,788,102	1,342,391
	92556V106	VIATRIS ORD			24,303	264,479	263,202
	416515104	HARTFORD FINANCIAL SERVICES GRUP ORD			12,567	681,571	1,010,135
	74834L100	QUEST DIAGNOSTICS ORD			4,175	572,236	575,649
	833034101 00508Y102	SNAP ON ORD ACUITY BRANDS ORD			967 700	196,609 81,597	279,308 143,381
	526057104	LENNAR CL A ORD			2,078	170,526	309,705
	08579W103	BERRY GLOBAL GROUP ORD			3,100	172,249	208,909
	65336K103	NEXSTAR MEDIA GROUP ORD			800	88,219	125,400
	03076C106	AMERIPRISE FINANCE ORD			834	180,948	316,778
	92343V104	VERIZON COMMUNICATIONS ORD			33,613	1,787,946	1,267,210
	205887102	CONAGRA BRANDS ORD			8,589	308,227	246,161
	001055102	AFLAC ORD			5,899	280,090	486,668
	431571108 7591EP100	HILLENBRAND ORD REGIONS FINANCIAL ORD			900 12,176	40,112 256,301	43,065 235,971
	92840M102	VISTRA ORD			6,538	116,808	251,844
	615394202	MOOG CL A ORD			800	68,751	115,824
	493267108	KEYCORP ORD			8,726	165,995	125,654
	174610105	CITIZENS FINANCIAL GROUP ORD			6,263	275,855	207,556
	85208M102	SPROUTS FARMERS MARKET ORD			4,000	107,362	192,440
	05580M108	B RILEY FINANCIAL ORD			2,400	164,589	50,376
	87165B103	SYNCHRONY FINANCIAL ORD			10,123	395,773	386,597
	68622V106	ORGANON ORD			10,579	321,362	152,549
	458140100 92556H206	INTEL ORD PARAMOUNT GLOBAL CL B ORD			21,046 8,352	1,090,619 347,643	1,057,562 123,526
	00287Y109	ABBVIE ORD			12,994	1,658,217	2,013,680
	58933Y105	MERCK & CO ORD			22,347	1,692,029	2,436,270
	478160104	JOHNSON & JOHNSON ORD			16,018	2,592,861	2,510,661
	35137L105	FOX CL A ORD			9,264	334,606	274,863
	254543101	DIODES ORD			1,300	124,115	104,676
	91325V108	UNITI GROUP ORD			18,500	228,505	106,930
	828806109	SIMON PROP GRP REIT ORD			2,537	332,294	361,878
	125523100 US8713321029	CIGNA ORD SYLVAMO ORD			2,684 2,600	598,600 106,828	803,724 127,687
	783549108	RYDER SYSTEM ORD			1,700	145,014	195,602
	20848V105	CONSENSUS CLOUD SOLUTIONS ORD			153	4,679	4,010
	459200101	INTERNATIONAL BUSINESS MACHINES ORD			14,088	1,814,582	2,304,092
	375558103	GILEAD SCIENCES ORD			23,184	1,621,251	1,878,136
	24703L202	DELL TECHNOLOGIES CL C ORD			5,462	305,550	417,843
	59156R108	METLIFE ORD			10,726	604,517	709,310
	31428X106	FEDEX ORD			1,736	412,621	439,156
	30231G102 87162W100	EXXON MOBIL ORD TD SYNNEX ORD			23,503 1,563	1,889,730 156,809	2,349,830 168,194
	403949100	HF SINCLAIR ORD			3,617	117,523	200,997
	00206R102	AT&T ORD			55,352	1,172,853	928,807
	949746101	WELLS FARGO ORD			62,664	2,281,181	3,084,322
	565849106	MARATHON OIL ORD			10,898	256,217	263,296
	718546104	PHILLIPS 66 ORD			3,230	303,466	430,042
	747525103	QUALCOMM ORD			9,306	1,236,272	1,345,927
	902681105	UGI ORD			4,628	188,069	113,849
	035710839	ANNALY CAPITAL MANAGEMENT REIT ORD			9,217	366,350	178,533
	989701107 624756102	ZIONS BANCORPORATION ORD MUELLER INDUSTRIES ORD			3,724 4,400	182,518 137,372	163,372 207,460
	094235108	BLOOMIN BRANDS ORD			6,100	132,647	171,715
	026874784	AMERICAN INTERNATIONAL GROUP ORD			7,617	433,442	516,052
	Y2573F102	FLEX ORD			8,729	203,201	265,885
	89832Q109	TRUIST FINANCIAL ORD			6,936	326,199	256,077
	539830109	LOCKHEED MARTIN ORD			2,025	757,107	917,811
	92852X103	VITESSE ENERGY ORD			482	4,247	10,551
	67103X102	OFG BANCORP ORD			4,100	114,273	153,668
	224441105	CRANE NXT ORD			1,400	27,406 94 103	79,618 85,954
	011659109 388689101	ALASKA AIR GROUP ORD GRAPHIC PACKAGING HOLDING ORD			2,200 6,300	94,103 156,356	85,954 155,295
	149123101	CATERPILLAR ORD			2,749	583,922	812,797
	219798105	QUIDELORTHO ORD			1,500	126,234	110,550
	320517105	FIRST HORIZON ORD			14,700	181,832	208,152
	55261F104	M&T BANK ORD			4,868	661,676	667,305

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		(c) Description of Investment, Including:				
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Cu Valı
70450Y103	PAYPAL HOLDINGS ORD			3,832	331,614	2
M5425M103	INMODE ORD			4,600	181,338	1
72815L107	PLAYTIKA HOLDING ORD			17,972	188,016	1
651587107	NEWMARKET ORD			345	154,919	1
13057Q305	CALIFORNIA RESOURCES ORD			3,100	153,876	1
688239201	OSHKOSH ORD			1,500	138,168	1
45337C102	INCYTE ORD			2,806	160,187	1
69121K104	BLUE OWL CAPITAL ORD			10,600	146,137	:
693718108	PACCAR ORD			1,853	142,042	:
62886E108	NCR VOYIX ORD			5,400	123,485	
63001N106	NCR ATLEOS ORD			2,700	80,181	
045487105	ASSOCIATED BANCORP ORD			2,400	50,620	
84790A105	SPECTRUM BRANDS HOLDINGS ORD			900	71,709	
690742101	OWENS CORNIING ORD			1,269	172,447	:
Y7542C130	SCORPIO TANKERS ORD			1,900	115,365	
91324P102	UNITEDHEALTH GRP ORD			5,880	2,122,910	3,
16119P108	CHARTER COMMUNICATIONS CL A ORD			2,259	869,837	1
02079K107	ALPHABET CL C ORD			14,168	979,458	1,
N00985106	AERCAP HOLDINGS ORD			13,908	794,448	1,
571903202	MARRIOTT INTERNATIONAL CL A ORD			2,560	242,642	
43300A203	HILTON WORLDWIDE HOLDINGS ORD			2,925	200,842	
G0403H108	AON CL A ORD			5,232	1,204,681	1,
530307305	LIBERTY BROADBAND SRS C ORD			2,708	410,660	
036752103	ELEVANCE HEALTH ORD			2,362	952,994	1,
980745103	WOODWARD ORD			2,890	344,041	
786584102	SAFRAN ADR			20,304	554,393	
74365P108	PROSUS NV SPONSORED NETHERLANDS ADR			74,500	476,774	
20825C104	CONOCOPHILLIPS ORD			23,743	1,836,355	2,
780259305	SHELL ADR EACH REP 2 ORD			17,200	992,377	1,
369604301	GENERAL ELECTRIC ORD			8,411	492,225	1,
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR			39,216	591,330	-,
803054204	SAP ADR REP 1 ORD			4,096	554,538	
874039100	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD			5,368	493,784	
674599105	OCCIDENTAL PETROLEUM ORD			3,237	179,259	
912008109	US FOODS ORD			11,748	293,515	
68389X105	ORACLE ORD			23,435	1,822,810	2,
025816109	AMERICAN EXPRESS ORD			8,605	979,838	1,
46266C105	IQVIA HOLDINGS ORD			3,947	600,398	
871829107	SYSCO ORD			13,645	948,905	
US02079K3059	ALPHABET CL A ORD			7,420	589,059	1,
G5960L103	MEDTRONIC ORD			15,968	1,647,688	1,
FR0000120578EUR	SANOFI ORD			7,950	794,725	
GB00BD6K4575	COMPASS GROUP ORD			34,590	682,353	
337738108	FISERV ORD			7,422	849,732	
571748102	MARSH & MCLENNAN ORD			7,393	1,033,763	1,
872540109	TJX ORD			22,015	1,526,191	2,
N9643A197	WOLTERS KLUWER ORD			5,920		۷,
	CDW ORD				604,420	
12514G108				5,244	956,510	1,
075887109	BECTON DICKINSON ORD			5,265	1,258,811	1,
615369105	MOODYS ORD			2,622	814,222	1,
09857L108	BOOKING HOLDINGS ORD			582	1,228,587	2,
78409V104	S&P GLOBAL ORD			3,418	1,134,527	1,
256677105	DOLLAR GENERAL ORD			10,021	1,684,937	1,
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD			15,868	985,112	
883556102	THERMO FISHER SCIENTIFIC ORD			1,949	848,102	1,
46116X101	INTRA CELLULAR THERAPIES ORD			741	38,216	
008073108	AEROVIRONMENT ORD			1,200	124,539	
671044105	OSI SYSTEMS ORD			886	87,193	
750917106	RAMBUS ORD				68,166	
				2,252		
501147102	KRYSTAL BIOTECH ORD			1,133	90,607	
000361105	AAR ORD			1,803	98,138	
M6191J100	JFROG ORD			4,701	111,396	
05368X102	AVIDXCHANGE HOLDINGS ORD			14,060	122,856	
26856L103	ELF BEAUTY ORD			897	48,490	
44925C103	ICF INTERNATIONAL ORD			631	72,103	
89377M109	TRANSMEDICS GROUP ORD			1,818	114,071	
03940C100	ARCELLX ORD			1,741	54,165	
75960P104	REMITLY GLOBAL ORD			5,101	67,465	
00847J105	AGILYSYS ORD			1,226	100,826	:
69404D108	PACIFIC BIOSCIENCES OF CALIFRNIA ORD				51,925	
				4,743		
45828L108	INTEGRAL AD SCIENCE HOLDING ORD			5,705 2,368	68,634 66,275	
302492103	FLYWIRE ORD					

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			(c) Description of Investment, Including:				
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	00760J108	AEHR TEST SYSTEMS ORD			1,110	41,996	29,448
	98956A105	ZETA GLOBAL HOLDINGS CL A ORD			5,853	58,867	51,623
	819047101	SHAKE SHACK CL A ORD			931	59,231	69,006
	98420N105	XENON PHARMACEUTICALS ORD			1,391	53,079	64,069
	78349D107	RXSIGHT ORD			4,422	98,268	178,295
	501270102	KURA SUSHI USA CL A ORD			610	48,587	46,360
	92847W103	VITAL FARMS ORD			3,010	43,745	47,227
	61559X104	MOONLAKE IMMUNOTHERAPEUTICS CL A ORD			1,261	62,944	76,152
	859241101	STERLING INFRASTRUCTURE ORD			1,383	83,566	121,607
	N44445109	IMMATICS ORD WEAVE COMMUNICATIONS ORD			2,963 9,895	36,052	31,200
	94724R108 18467V109	CLEAR SECURE CL A ORD			1,393	96,950 31,929	113,496 28,765
	392709101	GREEN BRICK PARTNERS ORD			2,169	112,762	112,658
	33748L101	FIRST WATCH RESTAURANT GROUP ORD			5,586	102,681	112,279
	607828100	MODINE MANUFACTURING ORD			1,981	80,348	118,266
	92511U102	VERRA MOBILITY CL A ORD			2,547	51,584	58,657
	126638105	CVRX ORD			4,753	82,551	149,434
	M4R82T106	FIVERR INTERNATIONAL ORD			1,324	39,965	36,039
	74766Q101	QUANTERIX ORD			4,065	98,484	111,137
	05465P101	AXONICS ORD			1,210	71,585	75,298
	922280102	VARONIS SYSTEMS ORD			2,096	65,249	94,907
	M7518J104	ODDITY TECH CL A ORD			1,529	66,168	71,144
	91688F104	UPWORK ORD			3,567	50,018	53,041
	31188V100	FASTLY CL A ORD			3,311	72,147	58,936
	70439P108	PAYMENTUS HOLDINGS CL A ORD			4,602	71,255	82,238
	74164F103	PRIMORIS SERVICES ORD			1,684	58,335	55,926
	KYG254571055	CREDO TECHNOLOGY GROUP HOLDING ORD			4,571	79,077	88,997
	719405102	PHOTRONICS ORD			1,956	50,771	61,360
	01644J108	ALKAMI TECHNOLOGY ORD			4,637	88,567	112,447
	22266M104	COURSERA ORD			5,155	93,875	99,852
	902673102	UFP TECHNOLOGIES ORD			306	48,054	52,644
	86333M108	STRIDE ORD			1,561	84,299	92,677
	45827U109	INTAPP ORD			993	38,378	37,754
	53815P108	LIVERAMP HOLDINGS ORD			1,728	59,359	65,457
	87652V109	TASKUS CL A ORD			4,421	54,113	57,782
	50077B207	KRATOS DEFENSE AND SECURITY SOLS ORD			2,682	52,003	54,418
	64082B102	NERDWALLET CL A ORD			3,340	45,335	49,165
	05969A105	BANCORP ORD			1,371	54,681	52,866
	76243J105	RHYTHM PHARMACEUTICALS ORD			2,120	85,937	97,456
	CA25609L1058USD	DOCEBO ORD			913	41,596	44,171
	74276L105	PROCEPT BIOROBOTICS ORD			1,355	54,517	56,788
	23257D103	CYMABAY THERAPEUTICS ORD			5,914	128,854	139,689
	30233G209 90184D100	EYEPOINT PHARMACEUTICALS ORD TWIST BIOSCIENCE ORD			2,778 1,619	60,539 55,991	64,200 59,676
	095306106	BLUE BIRD ORD			1,311	35,028	35,345
	39813G109	GRID DYNAMICS HLDGS INC			2,567	35,196	34,218
	745848101	PULMONX ORD			2,787	36,151	35,534
	CH0468525222	MEDACTA GROUP ORD			1,688	180,267	251,901
	DE0005810055EUR	DEUTSCHE BOERSE N ORD			3,574	637,374	736,306
	55315J102	MMC NORILSK NICKEL SPON ADR REP ORD			51,637	1,645,042	730,300
	B93562120	UCB ORD			4,753	483,007	414,257
	FR0000120073	AIR LIQUIDE ORD			5,910	934,304	1,149,796
	80585Y308	SBERBANK OF RUSSIA ADR			101,432	1,704,161	-,,
	04351P101	ASCENDIS PHARMA ADR REP ORD			2,417	266,181	304,421
	IE00BLP1HW54	AON CL A ORD			1,378	436,503	401,026
	04016X101	ARGENX ADR REP ORD			957	362,793	364,072
	D2035M136	DEUTSCHE TELEKOM N ORD			40,639	798,077	976,398
	DE0008404005EUR	ALLIANZ ORD			3,190	698,667	852,592
	H01301128	ALCON ORD			4,620	316,603	360,312
	806857108	SCHLUMBERGER ORD			8,423	327,718	438,333
	N0280G100	AIRBUS ORD			2,352	276,780	363,168
	F4035A557	SAFRAN ORD			2,542	374,012	447,767
	G06940103	BAE SYSTEMS ORD			38,197	448,914	540,742
	Y20246107	DBS GROUP HOLDINGS ORD			3,219	85,479	81,530
	SG1M31001969	UNITED OVERSEAS BANK ORD			4,905	111,478	105,790
	H42097107CHF	UBS GROUP N ORD			49,809	995,338	1,544,603
	CH0038863350	NESTLE N ORD			6,503	767,463	753,410
	K22272114	DANSKE BANK ORD			15,228	346,672	407,082
	J11257102	DAIICHI SANKYO ORD			10,900	381,026	299,367
	GB0009895292GBP	ASTRAZENECA ORD			2,303	332,770	311,202
	CH0210483332CHF	RICHEMONT N ORD			11,411	1,010,286	1,569,326
	13646K108	CANADIAN PACIFIC KANSAS CITY ORD			8,822	688,775	701,425
	CH0013841017	LONZA GROUP ORD			125	80,358	52,531

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			(c) Description of Investment, Including:				
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	HK0000069689HKD	AIA ORD			6,000	65,342	52,289
	670100205	NOVO NORDISK ADR REPSG 1 ORD			262	22,097	27,104
	JP3711600001JPY	NIPPON SANSO HD ORD			8,523	188,273	228,280
	FR0000131104EUR	BNP PARIBAS ACT.A ORD			3,451	222,534	238,602
	G54950103USD	LINDE ORD			2,783	670,631	1,143,006
	GB00B2B0DG97GBP CA1363751027CAD	RELX ORD			12,202	408,664	483,764
	F86921107	CANADIAN NATIONAL RAILWAY ORD SCHNEIDER ELECTRIC SE ORD			4,200 775	487,925 134,761	530,494 155,623
	046353108	ASTRAZENECA ADR REP 0.5 ORD			716	49,153	48,223
	IE0001827041GBP	CRH PUBLIC LIMITED ORD			2,564	147,554	177,326
	DK0062498333	NOVO NORDISK ORD			10,918	659,599	1,129,440
	FR0000120628EUR	AXA ORD			9,306	280,285	303,153
	G74079107	RECKITT BENCKISER GROUP ORD			4,753	337,125	328,405
	NL0010832176	ARGENX ORD			156	77,444	59,194
	F5879X108	VINCI ORD			297	32,297	37,303
	NL0015001FS8	FERROVIAL ORD			32,561	873,906	1,187,680
	71654V408	PETROLEO BRASILEIRO ADR REPSTG 2 ORD			23,259	369,046	371,446
	JP3278600006JPY	KEISEI ELEC RY ORD			4,600	178,998	217,438
	G25508105	CRH PUBLIC LIMITED ORD			4,031	257,955	278,784
	NL0010273215EUR	ASML HOLDING ORD			240	170,205	180,730
	JP3188220002	OTSUKA HOLDINGS ORD			4,800	181,407	180,077
	G96871101	WIZZ AIR HOLDINGS ORD			5,577	136,820	157,192
	N07059210	ASML HOLDING ADR REP ORD			20	13,876	15,138
	DK0010287663	NKT ORD			317	20,288	21,787
	MX01WA000038	WALMEX ORD			31,918	132,177	134,895
	DE0005140008	DEUTSCHE BANK N ORD			8,162	111,014	111,476
	K31864117	DSV ORD			301	52,949	52,877
	GB00BYN59130 N62598102	DOMINO'S PIZZA GROUP ORD			191,923	577,341	921,892
	F00189120	PROSUS ORD ACCOR ORD			42,509 27,211	1,627,448 797,219	1,267,150 1,040,029
	DE0005470405EUR	LANXESS ORD			23,854	1,224,934	747,559
	NL0012059018	EXOR NV ORD			10,833	641,530	1,082,984
	303901102	FAIRFAX FINANCIAL HOLDINGS ORD			785	244,214	722,798
	Y4466S100	JOLLIBEE FOODS ORD			208,140	570,586	944,946
	MXP4948K1056	GRUMA B ORD			49,349	553,206	906,696
	IE0000669501EUR	GLANBIA ORD			70,670	856,755	1,163,958
	GB00B7N0K053	PREMIER FOODS ORD			615,634	872,691	1,064,203
	IT0000336518	JUVENTUS FOOTBAL CLUB ORD			929,432	377,969	264,066
	SE0001174970SEK	MILLICOM INTERNATIONAL CELLULAR SDR			38,066	783,078	680,839
	F7440G127	KERING ORD			1,147	593,168	505,546
	KYG017191142	BABA-SW ORD			62,028	701,161	600,536
	L31839134	EUROFINS ORD			10,285	669,021	670,091
	JP3229400001JPY	KANSAI PAINT ORD			23,100	300,258	394,722
	BMG5800U1071	MAN WAH HLDGS ORD			969,600	645,209	664,318
	D1T0KZ103	DELIVERY HERO ORD			19,131	761,208	528,538
	Y6347M103	NAVER ORD			3,911	576,453	680,227
	KYG960071028	WH GROUP ORD			1,323,500	681,800	854,248
	INE040A01034	HDFC BANK ORD			38,293	707,626	786,556
	P4985F175	GRUPO SITUR SA DE CV			2,388,000	76,424	35,853
	933133100 V0245G105	WALSIN LIHWA CORPORATION			848 63,200	30,737	10,680 530
	M03793102TRY	ALUWORKS ORD AKTAS ELEKTRIK TICARET AS			73	24,500	512
	387432107	GRANITE RIDGE RESOURCES ORD			20,057	95,688	120,744
	GB0032273343	BARINGS EMERGING EMEA OPP PLC			122,917	1,046,263	744,299
	GB00052273343 GB0005058408GBP	BLACKROCK LATAM IT			43,831	220,202	249,765
	169373107	CHINA FUND			63,435	1,012,831	644,500
	MYL5108FO003	ICAPITAL.BIZ BERHAD			900,700	496,642	548,849
	GG00B45L2K95GBP	ABRDN CHINA INVT CO. LTD			143,454	1,072,801	779,048
	00301W105	ABRDN EMG MKTS EQ INC			179,358	1,073,730	916,519
	GG00B4L0PD47GBP	FIDELITY EMERG MKTS LTD			105,242	974,834	826,575
	874036106	TAIWAN FUND			40,698	827,042	1,407,744
	617468103	MORG STAN CHINA A			25,676	430,380	327,112
	G9361B102	VINACAPITAL VIETNAM OPP FUND			143,676	662,084	835,201
	GB0008829292GBP	TEMPLETON EM MKTS INVST TSTPLC			1,441,066	3,173,035	2,785,000
	GB00BD45S967	UTILICO EMERGING MARKETS TRUST PLC			187,857	482,965	548,409
	GB0007836132	SCOTTISH ORIENTAL SM COS			16,488	191,486	278,500
	GB0004535307	INVESCO ASIA TRUST PLC			64,128	247,802	250,974
	GB0002945029GBP	ASIA DRAGON TRUST PLC			295,603	1,493,652	1,330,226
	GG00B933LL68	WEISS KOREA OPPTY FD			125,420	259,715	268,607
	KR7028260008KRW	SAMSUNG C&T ORD			5,989	529,019	602,202
	GB0003450359GBP	JPM INDIAN INV TST PLC			31,021	327,907	370,937
	GB00B3SXM832	BLACKROCK FRONTIERS INV TST			255,455	450,050	465,685
	880191101	TEMPLETON EMERGING MKTS			21,000	266,578	245,280

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	·		(c) Descri	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	KR7003550001KRW	LG CORP ORD			4,629	302,716	308,744
	GB00BMF19B58	ABRDN ASIA FOCUS PLC			192,795	505,867	653,762
	88018T101	TEMPLETON DRAGON FUND			95,430	903,524	779,663
	GB0007918872GBP	SCHRDER ASIAPCIFIC PLC			131,144	826,009	819,194
	G3063Y106	ENHANCED INDEX FUNDS (CAYMAN) - TAIWAN			12,149	584,586	637,013
	G9724X106	BLLI GIFFRD CHINA GROW TST MEXICO FUND			147,873	419,912	375,132
	592835102 BMG6699D1074	OCEAN WILSONS ORD			33,989 15,879	505,889 161,185	648,510 242,911
	G64575106	ABRDN NEW INDIA IT			42,333	298,913	357,256
	46434V423	ISHARES:MSCI S ARABIA			14,148	539,459	598,885
	92912J102	VOYA ASIA PAC HI DIV EQ			31,542	192,264	189,567
	G42894108	HANSA INVESTMENT A			77,765	192,408	189,348
	92912P108	VOYA EM MKTS HI DIV EQTY			37,803	192,226	199,978
	500634209	KOREA FUND			13,200	288,016	308,880
	GB00B62Z3C74GBP	FIDELITY CHINA SPEC SITS PLC			52,884	141,295	142,586
	GB00BKPG0S09	TEMPLETON EMERGING MARKETS IT CF			21,985	41,865	42,488
	61745C105	MORG STAN INDIA INV			9,004	201,767	193,316
	KYG9361H1092GBP	VIETNAM ENTERPRISE INV LTD USD			3,241	22,449	23,013
	GB00BFZ7R980	MOBIUS INVESTMENT TRUST PLC			19,717	34,138	34,435
	GB0003418950GBP	JPM EMERGING MKT IT			3,496	4,752	6,034
	46429B671	ISHARES:MSCI CHINA			2,406	98,018	98,020
	464286772	ISHARES:MSCI S KOREA			3,320	217,864	217,560
	294628102	EQUITY COMMONWEALTH REIT ORD			24,834	589,956	476,813
	128030202	CAL MAINE FOODS ORD			8,428	395,816	483,683
	89417E109	TRAVELERS COMPANIES ORD			6,784	1,058,676	1,292,284
	128246105	CALAVO GROWERS ORD			7,361	239,059	216,487
	950755108	WERNER ENTERPRISES ORD			11,061	437,379 410,764	468,655
	05379B107 759351604	AVISTA ORD REINSURANCE GROUP OF AMER ORD			9,665 5,610	752,013	345,427 907,586
	89214P109	TOWNE BANK ORD			11,172	324,904	332,479
	624758108	MUELLER WATER PRODUCTS SER A ORD			63,454	763,177	913,738
	42550U109	HENKEL AND ORD			55,897	956,068	1,003,077
	60510V108	MISSION PRODUCE ORD			19,471	224,699	196,462
	784305104	SJW GROUP ORD			5,994	375,267	391,708
	736508847	PORTLAND GENERAL ELECTRIC ORD			7,373	345,197	319,546
	130788102	CALIFORNIA WATER SERVICE GROUP ORD			10,564	563,342	547,955
	535555106	LINDSAY ORD			1,478	208,558	190,898
	030420103	AMERICAN WATER WORKS ORD			3,157	442,465	416,692
	91311E102	UNITED UTILITIES GROUP ADR			33,136	849,700	895,099
	038336103	APTARGROUP ORD			1,597	175,460	197,421
	88579Y101	3M ORD			23,808	2,881,587	2,602,691
	708326202	PENNON GROUP ADR			27,752	513,015	531,734
	42226K105	HEALTHCARE REALTY TRUST CL A ORD			52,762	1,212,225	909,089
	499180107	KNORR BREMSE ADR			33,833	416,773	549,394
	24906P109	DENTSPLY SIRONA ORD			55,719	1,714,132	1,983,039
	494368103	KIMBERLY CLARK ORD			12,699	1,576,070	1,543,055
	665859104	NORTHERN TRUST ORD			15,441	1,195,566	1,302,912
	42250P103	HEALTHPEAK PROPERTIES ORD			18,120	424,185	358,776
	189054109 032095101	CLOROX ORD AMPHENOL CL A ORD			5,313 1,042	719,824 73,819	757,581 103,293
	384109104	GRACO ORD			1,570	109,340	136,213
	453836108	INDEPENDENT BANK ORD			6,471	405,130	425,857
	H1467J104	CHUBB ORD			3,357	553,567	758,682
	29415F104	ENVISTA HOLDINGS ORD			19,747	497,929	475,113
	87612E106	TARGET ORD			7,944	1,422,307	1,131,384
	29670G102	ESSENTIAL UTILITIES ORD			3,297	124,126	123,143
	524671104	LEGRAND ADR			3,387	57,885	70,414
	941848103	WATERS ORD			2,287	598,869	752,949
	37959E102	GLOBE LIFE ORD			1,491	173,253	181,485
	26614N102	DUPONT DE NEMOURS ORD			2,870	208,271	220,789
	844741108	SOUTHWEST AIRLINES ORD			5,220	143,096	150,754
	N72482123	QIAGEN ORD			4,658	191,075	202,297
	806407102	HENRY SCHEIN ORD			7,191	494,219	544,431
	452327109	ILLUMINA ORD			3,581	422,169	498,618
	436440101	HOLOGIC ORD			2,453	177,064	175,267
	012653101	ALBEMARLE ORD			468	66,719	67,617
	26875P101	EOG RESOURCES ORD			6,429	364,483	777,588
	744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD			7,619	449,475	465,902
	98389B100	XCEL ENERGY ORD			6,771	457,181	419,193
	882508104	TEXAS INSTRUMENTS ORD			7,094	1,251,912	1,209,243
	902973304	US BANCORP ORD			16,250	716,499	703,300
	548661107 09062X103	LOWE'S COMPANIES ORD BIOGEN ORD			5,521 1,687	1,037,398 470,527	1,228,699 436,545
	03002/103	DIGGEN OND			1,007	4/0,32/	430,343

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			(c) Descri	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
254	4687106	WALT DISNEY ORD			4,984	705,033	450,005
	4859102	HUMANA ORD			839	351,692	384,103
	5896100	CMS ENERGY ORD			8,116	493,951	471,296
	4320102 0003108	PRUDENTIAL FINANCIAL ORD DOVER ORD			3,173 4,682	277,711 571,482	329,072 720,138
	3484101	AVALONBAY COMMUNITIES REIT ORD			966	167,762	180,855
	513E101	RTX ORD			7,977	613,688	671,185
	9158106	AIR PRODUCTS AND CHEMICALS ORD			3,232	867,574	884,922
	9183103	EATON ORD			3,173	384,607	764,122
666	6807102	NORTHROP GRUMMAN ORD			1,887	678,423	883,380
	0135101	MCDONALD'S ORD			4,992	1,156,392	1,480,178
	7076102	HOME DEPOT ORD			5,487	1,712,310	1,901,520
	8498106	BALL ORD			4,192	293,046	241,124
	3475105 9550108	PNC FINANCIAL SERVICES GROUP ORD GENERAL DYNAMICS ORD			4,263 2,487	620,732 404,451	660,126 645,799
	4106103	NIKE CL B ORD			5,518	750,973	599,089
	0759100	REPUBLIC SERVICES ORD			3,080	340,188	507,923
	247X101	BLACKROCK ORD			1,335	958,860	1,083,753
	276F100	VENTAS REIT ORD			4,969	250,759	247,655
032	2654105	ANALOG DEVICES ORD			4,266	611,051	847,057
	2457108	ELI LILLY ORD			2,978	770,917	1,735,936
	3448108	PEPSICO ORD			8,792	1,337,007	1,493,233
	8513105	CHARLES SCHWAB ORD			10,731	632,449	738,293
	4670702	BERKSHIRE HATHAWAY CL B ORD			5,892	1,534,463	2,101,441
	9160109 9207105	VULCAN MATERIALS ORD MONDELEZ INTERNATIONAL CL A ORD			2,992 9,815	472,505 587,213	679,214 710,900
	339F101	NEXTERA ENERGY ORD			9,790	728,587	594,645
	3332102	AUTOZONE ORD			182	210,030	470,581
	364G103	ENTERGY ORD			1,831	192,604	185,279
	750C108	AXALTA COATING SYSTEMS ORD			26,648	778,743	905,233
701	1094104	PARKER HANNIFIN ORD			1,072	307,921	493,870
126	6408103	CSX ORD			33,638	1,050,964	1,166,229
	6764100	CHEVRON ORD			9,430	1,148,695	1,406,579
	5596X109	NXP SEMICONDUCTORS ORD			3,612	587,787	829,604
	1142103 532F100	WALMART ORD VERTEX PHARMACEUTICALS ORD			10,377 1,586	1,479,875 358,744	1,635,934 645,328
	103H107	O REILLY AUTOMOTIVE ORD			696	403,354	661,256
	1312106	UNITED PARCEL SERVICE CL B ORD			8,660	1,574,696	1,361,612
	2718109	PROCTER & GAMBLE ORD			11,721	1,656,183	1,717,595
872	2590104	T MOBILE US ORD			2,861	354,678	458,704
	1137107	BOSTON SCIENTIFIC ORD			9,734	412,008	562,723
	956P102	ZIMMER BIOMET HOLDINGS ORD			2,951	413,747	359,137
	7903107	ADVANCED MICRO DEVICES ORD			3,131	236,996	461,541
	0770102	TERADYNE ORD CARRIER GLOBAL ORD			3,274 12,233	332,348	355,294
	448C104 886F107	REGENERON PHARMACEUTICALS ORD			969	583,305 680,363	702,786 851,063
	7818108	UNION PACIFIC ORD			4,242	890,665	1,041,920
	318G106	PBF ENERGY CL A ORD			375	5,693	16,485
	2680103	ONEOK ORD			583	29,901	40,938
406	6216101	HALLIBURTON ORD			877	19,117	31,704
244	4199105	DEERE ORD			190	70,670	75,975
	2909108	US STEEL ORD			802	21,202	39,017
	0557103	DOW ORD			1,501	89,815	82,315
	3658300	CARNIVAL ORD NOV ORD			2,482	60,550	46,016
	955J103 780T103	ROYAL CARIBBEAN GROUP ORD			914 164	12,870 14,127	18,536 21,236
	2824100	ABBOTT LABORATORIES ORD			1,301	151,484	143,201
	6030107	TAPESTRY ORD			465	19,162	17,117
	625H100	JPMORGAN CHASE ORD			5,028	745,871	855,263
693	3656100	PVH ORD			246	24,839	30,042
057	722G100	BAKER HUGHES CL A ORD			1,883	40,614	64,361
	91BT108	INVESCO ORD			1,354	34,858	24,155
	809H107	HESS ORD			133	9,848	19,173
	3201108	HOWMET AEROSPACE ORD			2,270	79,577	122,852
	052L104 1363109	CORTEVA ORD UNITED RENTAL ORD			2,021	89,114	96,846
	6150104	HUNTINGTON BANCSHARES ORD			61 2,503	20,105 37,451	34,979 31,838
	671D857	FREEPORT MCMORAN ORD			1,033	36,022	43,975
	945C103	MOSAIC ORD			640	21,044	22,867
	4760108	GAP ORD			3,744	96,050	78,287
020	005N100	ALLY FINANCIAL ORD			1,224	52,195	42,742
	7023105	BOEING ORD			510	122,217	132,937
150	0870103	CELANESE ORD			1,006	143,110	156,302

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		(c) Descri	ption of Investment,			
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
57636Q104	MASTERCARD CL A ORD			1,142	391,400	487,074
98978V103	ZOETIS CL A ORD			680	129,595	134,212
64110D104	NETAPP ORD			1,536	126,842	135,414
03027X100	AMERICAN TOWER REIT			216	51,102	46,630
311900104	FASTENAL ORD			1,748	90,355	113,218
013091103	ALBERTSONS COMPANIES CL A ORD			782	18,528	17,986
134429109	CAMPBELL SOUP ORD			982 94	43,525	42,452
461202103 440452100	INTUIT ORD HORMEL FOODS ORD			995	37,006 43,426	58,753 31,949
743315103	PROGRESSIVE ORD			1,555	151,256	247,680
74762E102	QUANTA SERVICES ORD			135	12,038	29,133
194162103	COLGATE PALMOLIVE ORD			4,068	313,061	324,260
G1151C101	ACCENTURE CL A ORD			1,752	559,065	614,794
237194105	DARDEN RESTAURANTS ORD			634	93,403	104,166
59522J103	MID AMERICA APT COMMUNITI REIT ORD			83	12,171	11,160
370334104	GENERAL MILLS ORD			2,592	152,294	168,843
759509102	RELIANCE STEEL ORD			110	17,122	30,765
00751Y106	ADVANCE AUTO PARTS ORD			222	24,330	13,549
95040Q104	WELLTOWER ORD			499	36,552	44,995
83088M102	SKYWORKS SOLUTIONS ORD			241	38,293	27,093
09260D107	BLACKSTONE ORD			1,552	181,031	203,188
053015103	AUTOMATIC DATA PROCESSING ORD			1,150	228,806	267,916
023608102	AMEREN ORD			315	25,524	22,787
30212P303	EXPEDIA GROUP ORD			166	29,204	25,197
65473P105	NISOURCE ORD			572	13,768	15,187
37247D106	GENWORTH FINANCIAL CL A ORD			1,953	6,660	13,046
871607107	SYNOPSYS ORD			47	14,024	24,201
172062101	CINCINNATI FINANCIAL ORD			220	22,911	22,761
988498101	YUM BRANDS ORD			1,799	220,673	235,057
02156K103	ALTICE USA CL A ORD			1,056	22,915	3,432
74340W103	PROLOGIS REIT			401	43,677	53,453
03073E105	CENCORA ORD			624	93,485	128,157
82968B103	SIRIUS XM HOLDINGS ORD			977	6,126	5,344
354613101	FRANKLIN RESOURCES ORD			1,083	32,663	32,263
620076307	MOTOROLA SOLUTIONS ORD			479	111,280	149,970
595017104	MICROCHIP TECHNOLOGY ORD			338	27,069	30,481
651229106 958102105	NEWELL BRANDS ORD WESTERN DIGITAL ORD			1,561 1,281	27,582 80,686	13,549 67,086
466313103	JABIL ORD			1,281	10,435	25,098
297178105	ESSEX PROPERTY REIT ORD			52	14,377	12,893
200340107	COMERICA ORD			534	32,573	29,803
65249B109	NEWS CL A ORD			997	25,982	24,476
G0250X107	AMCOR ORD			7,740	91,323	74,614
902494103	TYSON FOODS CL A ORD			2,661	191,614	143,029
655844108	NORFOLK SOUTHERN ORD			356	92,912	84,151
960413102	WESTLAKE ORD			50	4,578	6,998
550241103	LUMEN TECHNOLOGIES ORD			11,361	90,538	20,791
969457100	WILLIAMS ORD			1,410	33,699	49,110
29452E101	EQUITABLE HOLDINGS ORD			771	25,451	25,674
929042109	VORNADO REALTY REIT ORD			693	26,892	19,577
502431109	L3HARRIS TECHNOLOGIES ORD			840	177,534	176,921
281020107	EDISON INTERNATIONAL ORD			564	33,073	40,320
427866108	HERSHEY FOODS ORD			568	98,369	105,898
695156109	PACKAGING CORP OF AMERICA ORD			179	25,743	29,161
018802108	ALLIANT ENERGY ORD			291	15,819	14,928
142339100	CARLISLE COMPANIES ORD			64	12,735	19,996
G96629103	WILLIS TOWERS WATSON ORD			317	73,076	76,460
74460D109	PUBLIC STORAGE REIT ORD			66	16,628	20,130
918204108	VF ORD			2,684	151,602	50,459
253868103	DIGITAL REALTY REIT ORD			268	36,303	36,067
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD			154	25,967	19,523
608190104	MOHAWK INDUSTRIES ORD			204	35,222	21,114
11135F101	BROADCOM ORD			803	435,980	896,349
574599106	MASCO ORD			1,380	81,662	92,432
631103108	NASDAQ ORD			460	29,094	26,744
191216100	COCA-COLA ORD			15,998	866,784	942,762
525327102	LEIDOS HOLDINGS ORD			615	59,267	66,568
79466L302	SALESFORCE ORD			442	90,563	116,308
172908105	CINTAS ORD			249	99,347	150,062
209115104	CONSOLIDATED EDISON ORD			579	43,382	52,672
00971T101 756100104	AKAMAI TECHNOLOGIES ORD			474	51,465	56,098
756109104 219350105	REALTY INCOME REIT ORD CORNING ORD			506 5,122	30,338 202,006	29,055 155,965
713220102	COMMING OND			3,122	202,006	133,305

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		(c) Descrip	ption of Investment,	Including:		
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Par	ty Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
88160R1				270	63,406	67,090
1252691				206	9,457	16,377
30034W				570	34,310	29,754
4595061				465	48,236	37,651
4385161				770	164,595	161,477
05351W				137 933	6,884	4,440
22160K1 3156161				955 86	397,809 18,155	615,855 15,392
74144T1				1,940	342,714	208,919
5404241				425	22,206	29,576
2567461				613	60,276	87,077
0718131				1,925	140,608	74,421
12504L1	O9 CBRE GROUP CL A ORD			344	27,381	32,023
3021301	09 EXPEDITORS INTNL OF WASHTN CL A ORD			786	93,005	99,979
6935061	07 PPG INDUSTRIES ORD			1,091	158,500	163,159
29444U7				82	61,635	66,042
92939U1				375	35,089	31,564
4180561				172	16,419	8,782
94106B1				67	7,328	10,001
61174X1				2,812	136,638	161,999
48020Q1 0200021				134 974	23,268 116,353	25,309 136,340
7234841				256	20,943	18,391
1431301				315	35,094	24,173
00123Q1				3,798	57,955	37,258
34959J1				270	19,143	19,880
22822V1				330	52,895	38,013
69331C1				1,319	14,899	23,781
0255371	01 AMERICAN ELECTRIC POWER ORD			735	62,535	59,697
5732841	06 MARTIN MARIETTA MATERIALS ORD			39	13,021	19,457
30040W	108 EVERSOURCE ENERGY ORD			450	38,912	27,774
3848021				265	119,715	219,603
5184391				144	34,620	21,060
00766T1				753	52,094	69,600
2855121				953	125,419	130,380
00130H1				2,785	67,826	53,611
7512121 8545021				106 404	12,714 60,416	15,285 39,632
6802231				710	15,549	20,874
74251V1				423	25,744	33,277
9598021				5,440	109,016	64,845
15189T1				880	19,932	25,142
2788651				180	39,033	35,703
8636671	01 STRYKER ORD			185	45,639	55,400
31620R3	03 FIDELITY NATIONAL FINANCIAL ORD			530	21,878	27,041
46284V1	01 IRON MOUNTAIN ORD			1,480	70,118	103,570
7766961				127	55,926	69,236
G515021				977	57,977	56,314
7703231				865	83,404	76,051
00724F1				189	86,405	112,757
12541W				1,571	140,151	135,719
29476L1				354	25,669	21,651
8425871 5018892				1,312 336	82,253 14,431	91,997 16,057
68902V1				1,388	110,750	124,184
4456581				294	49,968	58,723
5705351				16	18,511	22,718
0538071				412	17,312	20,765
7043261				881	94,334	104,936
69351T1	06 PPL ORD			1,465	42,155	39,702
0844231	02 WR BERKLEY ORD			232	11,830	16,407
9297401	08 WABTEC ORD			207	17,353	26,268
3635761				298	42,359	67,014
6821891				205	9,943	17,124
1273871				88	13,538	23,968
62944T1				18	104,439	126,008
9814751				478	15,524	10,889
1713401				1,187	100,642	112,243
6516391				2,842	151,311	117,630
15135B1 25746U1				1,260 1,478	85,519 100,477	93,505 69,466
4824801				1,478 378	139,039	219,731
02079K3				8,025	861,144	1,121,012
020,510				5,025	302,2.4	_,,

- 31 - (Continued)

		(c) Descri	ption of Investment,		(.) 6		
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value	
962166104	WEYERHAEUSER REIT			1,138	41,924	39,56	
00846U101	AGILENT TECHNOLOGIES ORD			195	24,900	27,11	
337932107	FIRSTENERGY ORD			915	31,738	33,54	
773903109	ROCKWELL AUTOMAT ORD			93	24,613	28,87	
26441C204	DUKE ENERGY ORD			1,245	120,392	120,81	
291011104	EMERSON ELECTRIC ORD			2,734	253,810	266,10	
48203R104	JUNIPER NETWORKS ORD			2,673	74,671	78,80	
824348106	SHERWIN WILLIAMS ORD			450 232	117,291	140,35	
56418H100	MANPOWERGROUP ORD				23,499	18,43	
670346105	NUCOR ORD			1,211	157,327	210,76	
49456B101	KINDER MORGAN CL P ORD			3,931	66,450	69,34	
72147K108	PILGRIMS PRIDE ORD			117	2,857	3,23	
101121101	BOSTON PROPERTIES REIT ORD			257	23,616	18,03	
778296103	ROSS STORES ORD			228	27,380	31,55	
037833100	APPLE ORD			18,050	2,448,045	3,475,16	
723787107	PIONEER NATURAL RESOURCE ORD			187	34,139	42,05	
681919106	OMNICOM GROUP ORD			1,966	144,569	170,07	
668771108	GEN DIGITAL ORD			5,351	130,421	122,11	
452308109	ILLINOIS TOOL ORD			1,120	240,401	293,37	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			1,030	78,373	77,79	
595112103	MICRON TECHNOLOGY ORD			1,988	166,192	169,65	
893641100	TRANSDIGM GROUP ORD			78	49,499	78,90	
46120E602	INTUITIVE SURGICAL ORD			99	24,671	33,39	
94106L109	WASTE MANAGEMENT ORD			812	117,299	145,42	
74915M100	QURATE RETAIL SRS A ORD			7,881	84,078	6,90	
892356106	TRACTOR SUPPLY ORD			403	82,847	86,65	
372460105	GENUINE PARTS ORD			322	42,745	44,59	
25470M109	DISH NETWORK CL A ORD			1,482	27,213	8,55	
87612G101	TARGA RESOURCES ORD			217	6,966	18,85	
126117100	CNA FINANCIAL ORD			78	3,573	3,30	
816851109	SEMPRA ORD			694	46,557	51,86	
031100100	AMETEK ORD			120	15,439	19,78	
37940X102	GLOBAL PAYMENTS ORD			376	57,595	47,75	
64828T201	RITHM CAPITAL ORD			3,142	32,582	33,55	
573874104	MARVELL TECHNOLOGY ORD			598	31,399	36,06	
G7997R103	SEAGATE TECHNOLOGY HOLDINGS ORD			2,043	160,775	174,41	
233331107	DTE ENERGY ORD			248	28,071	27,34	
460146103	INTERNATIONAL PAPER ORD			1,179	56,693	42,62	
50155Q100	KYNDRYL HOLDINGS ORD			1,105	18,811	22,96	
30161N101	EXELON ORD			1,549	47,886	55,60	
934423104	WARNER BROS. DISCOVERY SRS A ORD			4,720	132,078	53,71	
48251W104	KKR AND CO ORD			457	22,130	37,86	
H84989104	TE CONNECTIVITY ORD			353	40,741	49,59	
889478103	TOLL BROTHERS ORD			189	8,322	19,42	
679580100	OLD DOMINION FREIGHT LINE ORD			51	12,504	20,67	
339041105	FLEETCOR TECHNOLOGIES ORD			158	30,036	44,65	
46982L108	JACOBS SOLUTIONS ORD			265	33,463	34,39	
00090Q103	ADT ORD			1,364	11,824	9,30	
34964C106	FORTUNE BRANDS INNOVATIONS ORD			222	18,805	16,90	
47233W109	JEFFERIES FINANCIAL GROUP ORD			432	12,561	17,45	
IE000S9YS762USD	LINDE ORD			552	175,761	226,71	
					,	,	
127097103	COTERRA ENERGY ORD			819	20,394	20,90	
21037T109	CONSTELLATION ENERGY ORD			259	25,085	30,27	
25179M103	DEVON ENERGY ORD			622	29,746	28,17	
60770K107	MODERNA ORD			227	24,957	22,57	
68268W103	ONEMAIN HOLDINGS ORD			408	18,540	20,07	
499049104	KNIGHT SWIFT TRANSPRTATN CL A ORD			374	20,989	21,56	
49446R109	KIMCO REALTY REIT ORD			740	15,239	15,76	
25278X109	DIAMONDBACK ENERGY ORD			121	16,955	18,76	
12008R107	BUILDERS FIRSTSOURCE ORD			158	22,042	26,37	
60855R100	MOLINA HEALTHCARE ORD			51	16,164	18,42	
76954A103	RIVIAN AUTOMOTIVE CL A ORD			878	16,603	20,59	
50540R409	LABORATORY CORPRTN OF AMER HLDGS ORD			133	28,284	30,23	
34965K107	FORTREA HOLDINGS ORD			133	4,749	4,64	
099724106	BORGWARNER ORD			667	26,918	23,93	
71880K101	PHINIA ORD			133	4,029	4,02	
531229789	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			720	24,297	20,72	
531229722	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			180	8,492	6,73	
487836108	KELLANOVA ORD			2,162	127,884	120,87	
03852U106	ARAMARK ORD			2,162 451	12,744	120,67	
235851102	DANAHER ORD			325	66,486	75,18	
US92338C1036	VERALTO ORD			95	7,577	7,81	
92942W107	WK KELLOGG ORD			540	8,250	7,09	

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		(c) Descri	ption of Investment,	Including:		(e) Current Value	
	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost		
US29430C1027	VESTIS ORD			225	4,497	4,	
G61188127	LIBERTY GLOBAL CL C ORD			4,445	109,453	82,	
21871X109	COREBRIDGE FINANCIAL ORD			245	5,322	5,	
84265V105	SOUTHERN COPPER ORD			184	15,274	15	
Y4788U106	3B BLACKBIO DX ORD			55,500	293,368	526	
609496	ARMAN FINANCIAL SERVICES ORD			19,447	241,317	569	
P6799C108	MILLS ESTRUT E SERVI OS DE ENG ORD			83,553	128,464	233	
Y806JK108	SIRCA PAINTS INDIA ORD			169,990	548,982	837	
X672A2104	IFIRMA ORD			133,483	729,654	1,184	
X3964A109	INTER CARS ORD			2,400	254,107	36	
X7807K117	SHOPER ORD			9,000	122,908	7:	
Y2R9HR103 Y7S84X104	HYUNDAI EZWEL ORD RAY ORD			68,558 19,300	401,120 363,289	31 34	
Y7330K104	ROUTE MOBILE ORD					59	
Y1100T130	CAPLIN POINT LABORATORIES ORD B			31,000 31,900	578,882 292,861	51	
G47461101	IENERGIZER ORD			74,144	332,757	5.	
KYG7013H1056	PERFECT MEDICAL ORD			524,000	283,963	22:	
ID1000143100	MEDIKALOKA HERMINA ORD			1,870,600	153,941	18:	
CA69946Q1046CAD	PAREX RESOURCES ORD			8,700	204,797	16	
Y2015W101	DATAMATICS GLOBAL SERVICES ORD			51,170	267,142	44	
G3224D108	EUROEYES ORD			193,000	133,317	12	
Y0R8YR118	ANTONY WASTE HANDLING CELL ORD			47,900	225,342	27	
TW0006679004	ZILLTEK ORD			4,000	25,445	5:	
Y9867G100	JEISYS MEDICAL ORD			4,400	20,323	3	
Y613MD100	M3TEK ORD			53,000	202,965	33	
X9797H104	VIGO PHOTONICS ORD			1,200	127,443	14	
G31237103	ESSEX BIO-TECH ORD			316,000	164,445	10	
MXP321131015	CORPORAT FRAGUA B ORD			11,200	233,983	33	
Y5341V127	LT FOODS ORD			266,900	394,088	65	
Y44799115	JYOTI RESINS AND ADHESIVES ORD T			4,000	63,005	7	
628591901	EO TECHNICS ORD			500	30,037	5	
Y5S53A105	MANORAMA INDUSTRIES ORD			20,185	270,175	46	
SG1U22933048	RIVERSTONE HOLDINGS ORD			1,055,000	466,188	56	
Y517A0120	LANDMARK CARS ORD			4,400	28,885	4	
Y2482S104	FIEM INDUSTRIES ORD			11,500	247,731	28	
BRPGMNACNOR8	EMPREEND PAGUE MENOS ORD SHS			143,400	83,308	110	
Y8T073135	SUPREMA ORD			5,637	103,717	9:	
MX010M000018MXN	GRUPO AEROP DEL CENTRO NORTE B ORD			20,371	184,513	21	
Y2R7G8100	FLITTO ORD			2,340	49,125	5:	
MX01VE0M0003	CORPORACION INMOBILIARIA VESTA ORD			89,100	299,581	354	
Y6955M106	PHILIPPINE SEVEN ORD			161,100	249,119	22:	
Y793DQ101	SILICON CRAFT ORD F			585,850	150,469	12	
BRVAMOACNOR7	VAMOS LOCACAO CAMINHOES MAQ EQUI ORD			6	15		
ID1000165004	AVIA AVIAN ORD			2,543,450	107,415	8	
ID1000117302	MIDI UTAMA ORD			7,796,900	223,871	21	
ID1000117302	CISARUA MOUNTAIN ORD			611,100	164,779	15	
Y6849M114	PERMANENT MAGNETS ORD T			9,000	170,623	15	
KR7093320000	KINX ORD			10,900	630,076	84	
Y83455108	SYSGRATION ORD			16,000	17,959	18	
Y9T95Z119	WORLDEX ORD			4,100	83,086	8	
B2PSTS905	EPSILON NET S.A.			48,000	506,017	50	
21240E105	CONTROLADORA VUEL ADR REP 10 ORD CPO			30,500	197,547	28	
KYG211641017	CHLITINA ORD			12,000	75,384	7	
MYQ013800006MYR	MY E.G. SERVICES ORD			978,900	162,354	17	
MYQ025800000 MYQ025800002	AGMO HOLDINGS ORD			1,860	248	17	
P5R526106	HAPVIDA PARTICIPACOES E INVESTIMENTOS ORD			464,600	327,043	42	
X1424M101	CLOUD TECHNOLOGIES ORD			1,752	32,086	2	
TRESOKM00022	SOK MARKETLER ORD			34,000	77,171	6	
X8469B106	SPYROSOFT ORD			1,838	212,195	27	
INE216P01012	AAVAS FINANCIERS ORD			15,700	287,895	28	
Y24945118	63 MOONS TECHNOLOGIES ORD			7,000	58,175	3	
Y4S6D3150	JTL INDUSTRIES ORD			28,800	86,689	8:	
Y1716Q108	CSL FINANCE LIMITED			15,500	90,324	84	
Y0089U118	ALLIED DIGITAL SERVICES ORD			50,500	87,999	8:	
				36,476,504	315,484,979	369,59	
ED SEDARATE ACCOUNTS				22, 0,00 /	2-2, 10 1,575		
ED SEPARATE ACCOUNTS PRISA2RER				1,272	29,077,369	E0 E2	
PRISARRER	PRISA II REIT RET PRISA REIT			1,272 1,117	38,866,179	59,52 88,99	
ויווארוווירון	I MONITELL			1,11/	30,000,179	30,39.	

AS OF DECEMBER 31, 2023							
		(c) Descri	ption of Investment	, Including:		(e) Current Value	
(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost		
COLLECTIVE TRUSTS:	IDNAOD CAN CCDE DEIT			4.505.666	10 575 700	45 076 71	
JPMSSPRER JPMSPFRER	JPMORGAN SSPF REIT JPMORGAN SPF REIT			4,565,666 3,245,912	19,575,789 13,404,361	45,976,71 36,516,83	
LSVEMCITR	LSV EMERG MKT EQ TR II CIT			1,021,819	10,442,856	15,899,50	
MFSINCITR	MFS INTERNATIONAL GROWTH CIT			747,283	14,230,326	17,471,48	
TIMESCITR	TIMES SQUARE CIT			1,437,408	14,374,079	21,006,99	
BRUS1CITR	BLACKROCK RUSSELL 1000 GROWTH			981,620	54,342,041	72,532,44	
VICSYCITR 999493901DMBA	VICTORY SYCAMORE SMALL CAP VAL EB DV STOCK OPEN END FUND			222,409 2,948	10,932,258 20,938,940	12,092,63 22,131,42	
JPMORCITR	JPMORGAN LONG SECURITIZED			52,172,929	425,618,410	398,079,44	
				64,397,993	583,859,060	641,707,46	
REGISTERED INVESTMENT CO	MPANIES:						
233203819	DFA US SMALL CAP VAL I			223,321	8,246,835	10,036,03	
362008260	GMO:QUALITY III			1,736,543	44,777,206	49,890,88	
317609352	GRANDEUR ITL OPP INST			4,853,758	22,275,730	17,327,91	
922031810	VANGUARD INT-TM INV ADM			931,109	7,816,126	8,082,02	
922031877	VANGUARD SH-TM INV INST			3,412,039	34,072,796	34,905,15	
54401E622	LORD ABBETT SH DUR R6			6,039,011	23,127,591	23,310,58	
922031778	VANGUARD LG-TM INV ADM			28,233,699	252,356,202	229,539,97	
921937785	VANGUARD TOT BD INST+			13,047,609	120,584,952	126,692,28	
92189F437	VANECK:FA HIGH YLD BOND			507,580	15,816,511	14,608,15	
25434D203	DFA INTL VALUE I			1,264,658	23,402,798	25,305,80	
46138J619	INVESCO RUSSEL 1000 DM			615,163	31,500,874	31,625,530	
				60,864,490	583,977,621	571,324,351	
REAL ESTATE:							
AEWPN7RER	AEW PARTNERS VII			5,480,005	5,480,005	1,660,76	
AEWSH2RER	AEW SENIOR HOUSING INVESTORS II			2,769,426	2,769,426	3,276,689	
DRAGR8RER	DRA GROWTH AND INCOME FUND VIII, LLC			5,350,088	5,350,088	1,988,000	
HARRICRER	HARRISON STREET CORE PROPERTY FUND			25,077	31,419,389	37,216,10	
HARRI5RER	HARRISON STREET V			4,251,904	4,251,904	7,687,786	
LIONITRER	LION INDUSTRIAL TRUST PROPERTIES			24,879	40,568,185	95,888,246	
MORGSPRER	MORGAN STANLEY PRIME PROPERTY FUND			4,081	54,033,993	82,613,40	
PAREF5RER	PA REAL ESTATE FUND V			3,479,439	3,479,439	1,218,70	
SENHO5RER	SENIOR HOUSING PARTNERS V			17,245,625	17,245,625	17,549,06	
ROCSHLRER	ROC SENIORS HOUSING FUND LLC			9,208,898	9,208,898	6,999,55	
RREEF2RER	RREEF AMERICA REIT II			521,142	50,628,204	67,583,072	
TAFDIIRER	THE REALTY ASSOCIATES FUND XI			380,138	380,138	676,00	
UBSTRURER	UBS TRUMBULL PROPERTY FUND			3,385	26,655,548	31,386,85	
USAAEARER	USAA EAGLE RE			44,605,456	44,605,456	77,585,59	
DRAG8CRER	DRA GROWTH & INC FD VIII			8,626,667	8,626,667	818,000	
CLARGARER	CLARION GABLES MULTI FAMILY TRUST				24,257,078		
				20,255		28,858,77	
AEWVUSRER	AEW Value U. S.			7,245,541	7,245,541	7,935,741	
RREEFCRER	RREEF CPIF			308,900	43,288,306	65,643,600	
TAFD12RER	REALTY ASSOCIATES FUND XII UTP, L.P.			9,607,215	9,607,215	12,511,34	
AEWSH4RER	AEW SENIOR HOUSING INVESTORS IV			7,466,231	7,466,231	5,916,693	
AEWCO4RER	AEW SR COINVEST IV			4,640,119	4,640,119	3,619,54	
PRAEDXRER	PRAEDIUM X MIH			12,416,025	12,416,025	10,435,613	
TACORERER	TA Realty Core Property Fund, LP			20,380	27,643,758	26,931,846	
TARLOGRER	TA Realty Logistics Fund, LP			24,121	26,447,717	24,873,625	
HIPROPRER HEITM5RER	HINES US PROPERTY PART LP HEITMAN V			15,887 5,613,455	15,926,939 5,613,455	14,775,33 5,580,74	
				149,354,340	489,255,349	641,230,690	
LIMITED PARTNERSHIPS:						.	
BRENTSPER	BRENTWOOD ASSOC PE V, LP			16,821,251	16,821,251	24,089,516	
CANVS1PER	CANVAS VENTURE I PE			7,358,384	7,358,384	7,899,93	
CERLL2DAR	CERBERUS OFFSHORE LEVERAGED LOAN FD II			1	7 700 457	4,841,21	
CHRBK8PER	CHARLESBANK VIII PE LP			7,780,157	7,780,157	7,191,25	
COLCP5PER	COLUMBIA CAPITAL PARTNERS FUND V, L.P.			9,230,415	9,230,415	9,514,63	
COLCP6PER	COLUMBIA CAPITAL PARTNERS FUND VI, L.P.			17,201,530	17,201,530	26,067,28	
CRCRK2PER	CROSS CREEK II PE			6,105,421	6,105,421	12,283,70	
CRCRK3PER	CROSS CREEK III PE			7,148,304	7,148,304	14,707,06	
EDGEG3PER	EDGEWATER GROWTH CAPITAL PARTNERS III			18,104,682	18,104,682	8,125,41	
GROTP7PER	GROTECH PARTNERS VII, L.P.			4,760,296	4,760,296	406,72	
GROTV2PER	GROTECH VENTURES II, L.P.			13,481,660	13,481,660	8,204,81	
HGGCIIPER	HGGC II PE			28,136,192	28,136,192	39,682,89	
HUNTGAPER	HUNTSMAN GAY CAPITAL PARTNERS FUND			24,391,010	24,391,010	1,234,34	
LEVNE4FIR	LEVINE LEICHTMAN CAPITAL PARTNERS IV FI			6,186,498	6,186,498	2,299,968	
22112 H III				5,100,430	5,100,730	_,,_0	

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			(c) Descri	ption of Investment,			
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	LEVNE4PER	LEVINE LEICHTMAN CAPITAL PARTNERS IV PE			9,629,192	9,629,192	3,579,855
	LEVNE5PER	LEVINE LEICHTMAN CAPITAL PARTNERS V			1,509,097	1,509,097	1,342,914
	LESBICFIR	LEVINE LEICHTMAN CAPITAL SBIC FI			494,984	494,984	236,108
	LEPCS2PER	LEVINE LEICHTMAN PCSII (FORMERLY DV II)			1	1	210,981
	MENLO7PER	MENLO VENTURE XII, L.P.			25,780,509	25,780,509	40,082,539
	MERCA2PER	MERCATO GROWTH II, L.P.			6,113,065	6,113,065	660,463
	MONARCDAR	MONARCH DEBT RECOVERY FUND OMEGA FUND IV PE			10,533	43,000,000	65,812,020
	OMEGA4PER PAPE3BPER	PA PRIVATE EQUITY FUND III, CLASS B			4,542,146 5,395,895	4,542,146 5,395,895	2,381,917 2,069,161
	PAPE3CFIR	PA PRIVATE EQUITY FUND III, CLASS C			1,178,666	1,178,666	924,920
	PAPE4CPER	PA PRIVATE EQUITY FUND IV, CLASS C			5,990,579	5,990,579	3,475,643
	PAPE6CPER	PA PRIVATE EQUITY FUND VI, CLASS C			4,404,091	4,404,091	4,954,947
	PAPE7CFIR	PA PRIVATE EQUITY FUND VII, CLASS C			2,874,073	2,874,073	2,871,110
	PASECFPER	PA SECONDARY FUND			10,426,356	10,426,356	2,192,734
	PELIO6PER	PELION VENTURES VI, L.P.			10,000,000	10,000,000	18,236,468
	QUEST3PER	QUESTMARK PARTNERS III, L.P.			7,425,916	7,741,023	836,694
	SIGPK2PER	SIGNAL PEAK II L.P. PE			14,987,827	14,987,827	26,527,285
	SOFIN9PER	SOFINNOVA VENTURE PARTNERS IX LP			10,377,356	10,377,356	5,842,159
	VSPRI3PER	VSPRING LIMITED PARTNERS III, L.P.			22,281,188	22,281,188	4,542,721
	RMWDL2DAR	RMWC DIRECT LENDING FUND II, LP			8,278,848	8,278,848	8,135,963
	OMEGA5PER	OMEGA FUND V PE			12,907,448	12,907,448	3,976,337
	CERLL3DAR	CERBERUS OFFSHORE LEVERAGE LOAN FD III			8,680,558	8,680,558	13,172,828
	JLLPF7PER	JLL PARTNERS FUNDS VII, L.P.			13,870,032	13,870,032	20,380,934
	PAPE8CPER	PA PRIVATE EQUITY FUND VIII, CLASS C			10,362,314	10,362,314	16,002,737
	WHOAKNIGR	WHITE OAK GLOBAL ADVISORS, LLC			31,774,880	31,774,880	24,619,132
	BAVEXIPER	BATTERY VENTURES XI-A			2,966,515	2,966,515	11,709,295
	BVEXISPER	BATTERY VENTURES XI-A SIDE			1,702,511	1,702,511	7,405,234
	VISTVIPER	VISTA EQUITY VI			4,907,848	4,907,848	8,118,348
	VISIIIPER	VISTA FOUND III			22,630,212	22,623,765	31,665,417
	DRIVC2PER	DRIVE CAPITAL FUND II			9,412,049	9,412,049	10,007,784
	GOLDP4NIR	GOLDPOINT IV NIGD			22,179,327	22,179,327	20,653,990
	ZETTA2PER	ZETTA VENTURE II LP			11,492,000	11,492,000	15,151,801
	CANVS2PER	CANVAS VENTURE 2 PE			12,980,292	12,980,292	15,457,115
	LEVNE6PER	LEVINE LEICHTMAN VI			24,669,298	24,669,298	36,320,857
	VALEQ4PER	VALOR EQUITY IV LP			19,067,015	19,067,015	45,221,054 34,385,024
	KOHLB8PER MENL14PER	KOHLBERG TE VIII MENLO VENTURES XIV, L.P.			22,131,758 17,999,809	22,131,758 17,999,809	43,265,429
	SOFINXPER	SOFINNOVA VENTURE PARTNERS X LP			13,742,213	13,742,213	12,453,355
	NEWMT5PER	NEW MOUNTAIN V			13,059,311	13,059,311	26,095,927
	KOPERNHFR	KOPERNIK GLOBAL LP			13,100,677	14,389,261	22,072,119
	BRENT6PER	BRENTWOOD ASSOC PE VI LP			17,854,954	17,854,954	25,652,872
	NMTGD2NGR	NEW MTN GUARD II NIGD			9,403,583	9,403,583	9,175,296
	BAVE12PER	Battery Ventures XII-A			13,869,445	13,869,445	27,181,133
	BVE12SPER	Battery Ventures XII-A Side			7,754,863	7,754,863	15,388,229
	CRCRK5PER	CROSS CREEK V PE			11,184,872	11,184,872	17,428,573
	CHRBO9PER	CHARLESBANK IX OVER PE			3,914,549	3,914,549	4,776,892
	CHRBK9PER	CHARLESBANK IX PE LP			19,911,961	19,911,961	25,833,254
	EDGEIVPER	EDGEWATER GROWTH CAP PART IV			9,960,565	9,960,565	11,857,568
	LIGHT3PER	LIGHTSPEED VENTURES III			26,059,412	26,059,412	44,230,512
	SHENKAFIR	Shenkman Opportunistic Credit - A/JAN-24-1 A			15,000	15,000,000	15,000,000
	SHENKBFIR	Shenkman Opportunistic Credit - B/JAN-21-2 B			30,874	25,000,000	35,317,285
	HARVP2NIR	HARVEST PARTNERS II NIGD			17,634,574	17,634,574	24,611,033
	SIGPK3PER	SIGNAL PEAK III LP PE			7,320,000	7,320,000	15,010,538
	CHRBOPNIR	CHARLESBANK OPP NIGD			14,170,136	14,170,136	14,009,892
	COLCP7PER	COLUMBIA CAPITAL PARTNERS FUND, VII PE			16,385,771	16,385,771	18,126,037
	HIGADVPER	HIG ADVANTAGE BUYOUT PE			11,730,818	11,730,818	14,288,817
	ATLAS1PER	ATLAS VENTURE OPPORTUNITY FUND I, LP			4,244,927	4,244,926	3,560,263
	ABRY4NIGR	ABRY FUND IV			11,881,692	11,881,692	12,460,276
	OMEGA6PER	OMEGA FUND VI PE			12,269,963	12,269,963	10,415,909
	MENLO2PER	MENLO SPECIAL PE			13,531,281	13,531,281	20,535,182
	DRIVO1PER	DRIVE CAPITAL OVERDRIVE FUND 1			14,857,101	14,857,101	18,818,171
	AICOP2NIR	AIC OPP PART II NIGD			2,764,329	2,764,329	1,784,073
	ABRY09PER	ABRY PARTNERS IX LP			27,671,659	27,671,659	36,708,089
	HARBVEPER	HARBOURVEST			10,181,836	10,181,836	17,594,693
	NMTGD3NGR	NEW MTN GUARDIAN III			2,500,000	25,000,000	24,686,917
	AUDXVIPER	AUDAX EQUITY VI PE			21,285,591	21,285,591	31,515,403
	VIST2APER	Vista Equity II			3,324,073	3,324,073	3,542,883
	HIGWHEPER	HIG WHITEHORSE EQUITY SIDE-CAR			1,740,133	1,740,133	2,753,616
	ALBUM3PER MADACCPER	ALBUM VENTURES III			6,630,000 2,794,955	6,630,000 2,794,955	13,047,265
	MADACCPER DRIVC3PER	MADRONA ACCELERATION FUND DRIVE CAPITAL FUND III			2,794,955 7,726,671	2,794,955 7,726,671	8,146,628 7,128,314
	HARVP8PER	HARVEST PARTNERS VIII PER			7,726,671 17,217,469	17,217,469	24,090,258
	VALSV1PER	Valor Siren Ventures I L.P.			8,553,814	8,553,814	14,289,792
		. 2.51 on an variation (Ed.)			0,555,614	0,555,614	1,200,102

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			(c) Descri	ption of Investment,	Including:		
(a)		(b) Identity of Issuer, Borrower, Lessor, or Similar Party	Coupon rate	Maturity Date	Par or Shares	(d) Cost	(e) Current Value
	HIGMM3PER	HIG MIDDLE MARKET III			12,720,488	12,720,488	15,317,897
	MSPARIMAR	MSP ARISTAEUS LTD			595,957	58,980,923	76,138,578
	HIGWHPNIR	HIG WHITEHORSE PRIN			16,639,433	16,639,433	14,113,008
	MANSTRMAR	MAN STRATEGIES CLASS F-1 USD SHARES			39,272	38,970,738	48,790,851
	LIGH13PER	LIGHTSPEED GEN XIII			4,600,000	4,600,000	6,605,001
	KICKS5PER	KICKSTART SEED V			4,261,364	4,261,364	6,194,310
	LIGHT4PER	LIGHTSPEED GEN IV			14,250,000	14,250,000	17,505,440
	OPENV6PER WYNNC5PER	OPENVIEW VENTURES PARTNERS VI WYNNCHURCH CAPITAL PARTNERS V, L.P.			7,902,833	7,902,833	6,449,840
	CHRBK2NIR	CHARLESBANK OPP II			3,475,772 15,040,118	3,475,772 15,040,118	4,269,242 15,519,271
	GRIDIVPER	GRIDIRON CAPITAL FUND IV, L.P.			9,333,414	9,333,414	18,207,340
	VALEQ5PER	VALOR EQUITY PARTNERS V L.P.			13,821,255	13,821,255	18,964,569
	CHBKTOPER	CHARLESBANK TECHNOLOGY OPPORTUNITIES FUND L.P.			8,448,425	8,448,425	17,495,771
	BVE13SPER	BATTERY VENTURES XIII SIDE			7,904,000	7,904,000	10,956,443
	BAVE13PER	BATTERY VENTURES XIII			12,209,000	12,209,000	15,075,258
	JLLPF8PER	JLL PARTNERS FUND VIII, LP			8,799,049	8,799,049	13,523,542
	CERLIVDAR	CERBERUS OFFSHORE LEVER L IV			10,103,410	10,103,410	11,544,249
	VISTIVPER	VISTA FOUNDATION IV			15,258,671	15,258,671	15,013,413
	ATLA12PER	ATLAS VENTURES XII			4,642,198	4,642,198	4,609,779
	VISCR3PER	VISTA CREDIT PARTNERS III			14,578,657	14,578,657	15,744,757
	ZETTA3PER	ZETTA VENTURE PARTNERS III LP			7,608,333	7,608,333	8,437,760
	ANGEL4NGR	ANGELO GORDON IV LP			19,358,477	19,358,477	20,161,389
	CRCRK6PER	CROSS CREEK PARTNERS VI LP			3,079,538	3,079,538	2,965,186
	PELIO7PER	PELION VENTURES VII PE			8,175,000	8,175,000	9,776,383
	MERIT7PER	MERITECH CAPITAL VII			7,875,000	7,875,000	8,482,879
	MENL15PER	MENLO VENTURES XV			17,800,000	17,800,000	19,251,745
	CANVS3PER	CANVAS VENTURE III			6,406,936	6,406,936	6,762,539
	CROSIXPER	CROSSLINK CAPITAL IX			6,000,000	6,000,000	6,170,574
	CHRBKXPER	CHARLESBANK EQUITY FUND X			12,123,742	12,123,742	14,178,289
	STONIVPER	STONEPEAK INFRASTRUCTURE IV			14,429,094	14,429,094	15,920,973
	HARVP3NIR	HARVEST PART STRUCT CAP FD III			10,329,729	10,329,729	11,594,062
	MADAC2PER	MADRONA ACCELERATION FUND II			3,681,250	3,681,250	3,455,372
	CHRBOXPER	CHARLESBANK X OVERAGE FD			4,861,735	4,861,735	6,076,058
	KOHLB9PER BATSE1PER	KOHLBERG TE IX Battery Select Ventures I			20,660,890 8,000,000	20,660,890 8,000,000	29,501,117 6,580,942
	SHENKTNIR	SHENKMAN TACTICAL CF			13,850,914	13,850,914	17,088,717
	NMTGD6PER	NEW MTN GUARD VI NIGD			18,919,940	18,919,940	21,918,534
	KICKC1PER	KICKSTART COINV FD I			4,537,500	4,537,500	4,066,614
	MADVT8PER	MADRONA VENT FD VIII			2,265,000	2,265,000	2,765,748
	BNDST1NIR	BOUNDARY STREET CAP SBIC 1 LP			10,594,039	10,594,039	12,049,573
	CRCKC3PER	CROSS CREEK CAPITAL III PE			2,840,000	2,840,000	2,706,014
	REDPT4PER	REDPOINT OMEGA IV LP			4,697,379	4,697,379	4,832,896
	MERIFRPER	MERITECH FRANCHISE FUND L.P.			1,475,000	1,475,000	1,507,316
	OMEGA7PER	OMEGA FUND VI PE			8,109,149	8,109,149	7,275,967
	RMWDL4DAR	RMWC DIRECT LENDING FUND II, LP			15,000,000	15,000,000	15,786,393
	AUDJRNIGR	Audax Private Equity Junior Capital Fund			8,923,439	8,923,439	9,664,278
	HPSSPVNIR	HPS SPECIALTY LOAN			21,618,722	21,618,722	23,229,951
	ENTGLOMAR	ENTRUST GLOBAL			30,144,841	30,144,841	21,977,649
	MONCAPNIR	MONROE CAPITAL FEEDER FD IV			25,547,973	25,547,973	25,999,897
	HERZFENGR	HCM Cayman Feeder Ltd			80,000,000	80,000,000	84,660,855
	SHENKANIR	Shenkman Opp Class A			25,000	25,000,000	26,510,351
	CHARG1PER	Charger Investment Partners Fund 1			4,548,942	4,548,942	3,696,435
	ISQGL3PER	ISQ GLOBAL INFRASTRUCTURE FD III			13,810,571	13,810,571	14,394,112
	DRIVC4PER	Drive Capital Fund IV			5,398,024	5,398,024	4,951,398
	DRIVEC2PER	DRIVE CAPITAL OV II			7,916,283	7,916,283	7,034,886
	ANGCS2NGR	Angelo Gordon Credit Solutions II			17,862,420	17,862,420	17,294,550
	KICKS6PER	KICKSTART SEED FUND VI			2,000,000	2,000,000	1,803,146
	ALBUM2PER	ALBUM HITS II			1,167,500	1,167,500	1,612,177
	MENLO3PER ATLAS2PER	Menlo Special Opportunities III ATLAS VENTURES OPP II			4,000,000	4,000,000	3,502,801
	ABRYH2PER	ABRY HERITAGE PARTNERS II			2,187,879	2,187,879	1,783,450 2,551,839
	KKRGL4PER	KKR GLOBAL INFRASTRUCTURE IV			2,812,674 20,548,757	2,812,674 20,548,757	21,818,772
	LIGHTAPER	LIGHTSPEED XIV-A			1,795,500	1,795,500	1,696,265
	LIGHTBPER	LIGHTSPEED XIV-B			1,694,000	1,694,000	1,808,552
	LIGHTVPER	LIGHTSPEED SELECT V			3,640,000	3,640,000	3,328,530
	ATLA13PER	ATLAS VENTURES XIII			1,164,165	1,164,165	966,383
	HARVP9PER	HARVEST PARTNERS VIII			5,932,599	5,932,599	5,938,647
	VALSV2PER	VALOR SIREN VENTURES II			4,188,460	4,188,460	4,684,484
	VAEPO1PER	VALOR EQUITY PARTNERS			9,710,815	9,710,815	10,959,452
	BAVE14PER	BATTERY VENTURES XIV			4,824,000	4,824,000	4,132,695
	PWAPROPER	PGIM WADHWANI PROTEUS			20,000,000	20,000,000	19,576,918
	ALBUM4PER	ALBUM VENTURES IV			1,087,500	1,087,500	949,775
	SOFIXIPER	SOFINNOVA VENTURE PARTNERS			3,600,000	3,600,000	3,529,063

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			(c) Descri	otion of Investment,			
(a)	APOGH6PER	(b) Identity of Issuer, Borrower, Lessor, or Similar Party Apogem Heritage Fund VI LP	Coupon rate	Maturity Date	Par or Shares 16,405,189	(d) Cost 16,405,189	(e) Current Value 21,550,89
				-	1,704,276,278	1,933,608,543	2,311,525,54
103-1	2 INVESTMENT ENTITIES: PACIBLCMR	PACIFIC BANK LOAN CO-MINGLED FUND			10,776,721	10,795,139	16,676,99
	BRIDGEHFR	BRIDGEWATER PURE			44,455	45,282,650	50,390,16
	FIERAOLPR	FIERA INTL EQUITY LONG LP			13,051,899	13,451,614	18,242,60
	MONDRILPR	MONDRIAN INTERNATIONAL EQUITY FOCUSED FUND, LP		 -	2,618,893	26,429,889 95,959,292	30,141,099 115,450,858
				-	20,431,508	93,939,292	113,430,836
	OTHER: V0055BAK1	AFRICA FINANCE CORP	3.750	10/30/2029	1,500,000	1,423,157	1,307,19
	698299AW4	PANAMA, REPUBLIC OF (GOVERNMENT)	6.700	01/26/2036	655,000	775,212	647,92
	455780CY0	INDONESIA, REPUBLIC OF (GOVERNMENT)	2.150	07/28/2031	540,000	507,481	455,63
	718286CJ4	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	2.457	05/05/2030	2,118,000	1,951,825	1,879,64
	718286CN5	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	1.950	01/06/2032	1,490,000	1,272,835	1,229,81
	M8180AAD0	QATARENERGY	2.250	07/12/2031	2,147,000	2,033,435	1,825,57
	279158AE9	ECOPETROL SA	7.375	09/18/2043	874,000	873,588	834,25
	698299AK0	PANAMA, REPUBLIC OF (GOVERNMENT)	9.375	04/01/2029	898,000	1,119,171	1,017,22
	XS2434895988	ROMANIA (GOVERNMENT)	3.000	02/27/2027	570,000	557,304	530,19
	80413TAV1	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	2.250	02/02/2033	1,091,000	960,217	903,22
	80413TAH2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	4.500	04/17/2030	333,000	361,492	333,16
	455780CU8	INDONESIA, REPUBLIC OF (GOVERNMENT)	4.450	04/15/2070	235,000	244,875	212,33
	715638AP7 P7808BAA5	PERU, REPUBLIC OF (GOVERNMENT) PETROLEOS DEL PERU PETROPERU SA	8.750 4.750	11/21/2033 06/19/2032	800,000 1,697,000	1,092,926 1,352,850	1,005,16 1,211,89
	M81805AP4	QATAR, STATE OF (GOVERNMENT)	6.400	01/20/2040	368,000	490,542	427,18
	80413TAT6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	3.250	10/22/2030	294,000	295,851	272,50
	38381CAB8	SHARJAH, EMIRATE OF	4.000	07/28/2050	1,487,000	941,915	991,54
	XS1837994794	ROMANIA (GOVERNMENT)	5.125	06/15/2048	622,000	467,792	531,81
	X7360WBN1	ROMANIA (GOVERNMENT)	4.000	02/14/2051	130,000	90,521	93,98
	80413TAJ8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	5.000	04/17/2049	390,000	356,999	368,06
	80413TBA6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	5.500	10/25/2032	1,189,000	1,207,278	1,266,33
	74727PBE0	QATAR, STATE OF (GOVERNMENT)	4.400	04/16/2050	1,504,000	1,413,711	1,383,68
	698299BS2	PANAMA, REPUBLIC OF (GOVERNMENT)	4.500	01/19/2063	1,097,000	737,203	715,74
	168863DL9	CHILE, GOVERNMENT OF	3.500	01/25/2050	1,833,000	1,436,169	1,391,11
	XS2189425122	AFRICA FINANCE CORP	3.125	06/16/2025	700,000	662,922	668,01
	857524AE2 XS1508675508	POLAND, REPUBLIC OF (GOVERNMENT) SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	5.750 4.500	11/16/2032 10/26/2046	780,000 735,000	820,006 677,599	841,21 649,70
	74727PBB6	QATAR, STATE OF (GOVERNMENT)	4.817	03/14/2049	333,000	335,720	323,97
	US77586RAQ39	ROMANIA (GOVERNMENT)	6.625	02/17/2028	156,000	155,501	161,17
	718286CW5	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	5.000	07/17/2033	698,000	719,193	716,63
	445545AR7	HUNGARY (GOVERNMENT)	6.125	05/22/2028	231,000	237,851	239,93
	91087BAM2	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	2.659	05/24/2031	825,000	682,500	697,39
	718286CL9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	2.650	12/10/2045	205,000	140,101	145,21
	455780DR4	INDONESIA, REPUBLIC OF (GOVERNMENT)	4.850	01/11/2033	206,000	202,884	209,54
	91087BAF7	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	4.500	04/22/2029	138,000	132,319	135,80
	74727PBD2	QATAR, STATE OF (GOVERNMENT)	3.750	04/16/2030	853,000	832,586	832,05
	715638DE9	PERU, REPUBLIC OF (GOVERNMENT)	2.392	01/23/2026	419,000	402,256	398,07
	715638BU5	PERU, REPUBLIC OF (GOVERNMENT)	4.125	08/25/2027	697,000	686,528	681,44
	698299BT0 698299BV5	PANAMA, REPUBLIC OF (GOVERNMENT) PANAMA, REPUBLIC OF (GOVERNMENT)	6.400 6.853	02/14/2035 03/28/2054	1,109,000 261,000	1,144,595 267,478	1,081,35 243,88
	917288BK7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT)	4.375	01/23/2031	1,658,000	1,626,284	1,644,20
	91087BAX8	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	6.338	05/04/2053	2,149,000	2,148,993	2,187,72
	715638DF6	PERU, REPUBLIC OF (GOVERNMENT)	2.783	01/23/2031	2,000	1,745	1,74
	31424EAE2	UNITED ARAB EMIRATES (GOVERNMENT)	4.951	07/07/2052	272,000	274,618	267,09
	168863CE6	CHILE, GOVERNMENT OF	3.860	06/21/2047	670,000	548,772	548,62
	168863DQ8	CHILE, GOVERNMENT OF	3.100	01/22/2061	1,481,000	937,238	992,58
	91087BAN0	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	3.771	05/24/2061	1,065,000	698,044	721,37
	91087BAV2	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	6.350	02/09/2035	258,000	268,025	270,27
	XS1791937441	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	4.000	04/17/2025	200,000	195,963	196,78
	US731011AV42	POLAND, REPUBLIC OF (GOVERNMENT)	4.875	10/04/2033	1,829,000	1,813,500	1,848,93
	760942BA9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT)	5.100	06/18/2050	1,242,000	1,207,907	1,245,52
	69370PAD3	PERTAMINA (PERSERO) PT	3.650	07/30/2029	1,100,000	1,096,659	1,036,89
	445545AT3 30216KAG7	HUNGARY (GOVERNMENT) EXPORT IMPORT BANK OF INDIA	6.750 5.500	09/25/2052 01/18/2033	1,412,000 985,000	1,393,912 962,903	1,577,91 1,018,27
	74727PAR2	QATAR, STATE OF (GOVERNMENT)	5.750	01/20/2042	199,000	209,633	218,76
	168863DV7	CHILE, GOVERNMENT OF	3.500	01/31/2034	2,117,000	1,727,513	1,885,80
	715638DQ2	PERU, REPUBLIC OF (GOVERNMENT)	2.780	12/01/2060	477,000	275,296	296,93
		ROMANIA (GOVERNMENT)	5.500	09/18/2028	1,027,000	1,103,045	1,163,92

- 37 - (Continued)

			(c) Descrip														
			_			4.00 -	(e) Current										
(a)	91087BAR1	(b) Identity of Issuer, Borrower, Lessor, or Similar Party MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	Coupon rate 3.500	Maturity Date 02/12/2034	Par or Shares 1,385,000	(d) Cost 1,139,693	Value 1,171,738										
	715638DU3	PERU, REPUBLIC OF (GOVERNMENT)	3.000	01/15/2034	872,000	690,698	735,794										
	X7360WBB7	ROMANIA (GOVERNMENT)	2.124	07/16/2031	762,000	607,143	669,539										
	168863DU9	CHILE, GOVERNMENT OF	3.250	09/21/2071	1,373,000	789,871	920,088										
	XS2264555744	SERBIA, REPUBLIC OF (GOVERNMENT)	2.125	12/01/2030	200,000	146,847	160.000										
	80413TAR0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	3.750	01/21/2055	212,000	133,611	161,071										
	682051AH0	OMAN, SULTANATE OF (GOVERNMENT)	5.625	01/17/2028	271,000	265,773	275,943										
	168863DT2	CHILE, GOVERNMENT OF	2.550	07/27/2033	650,000	502,889	537,440										
	46513JXN6	ISRAEL, STATE OF (GOVERNMENT)					3.375	3.375					3.375	01/15/2050	2,030,000	1,290,584	1,438,763
	74727PAY7	QATAR, STATE OF (GOVERNMENT)	5.103	04/23/2048	319,000	296,313	322,637										
	221597CR6	COSTA RICA, REPUBLIC OF (GOVERNMENT)	6.550	04/03/2034	507,000	512,113	524,745										
	XS2574267261	HUNGARY (GOVERNMENT)	6.250	09/22/2032	328,000	341,797	349,742										
	718286CU9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	5.950	10/13/2047	578,000	618,022	644,412										
	195325CU7	COLOMBIA, REPUBLIC OF (GOVERNMENT)	5.000	06/15/2045	700,000	504,688	542,227										
	817477AH5	SERBIA, REPUBLIC OF (GOVERNMENT)	6.500	09/26/2033	204,000	205,193	209,100										
	486661AH4	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	6.500	07/21/2045	374,000	408,494	426,861										
	682051AJ6	OMAN, SULTANATE OF (GOVERNMENT)	6.750	01/17/2048	407,000	408,327	425,396										
	46513JB42	ISRAEL, STATE OF (GOVERNMENT)	3.875	07/03/2050	700,000	649,281	540,078										
	455780CN4	INDONESIA, REPUBLIC OF (GOVERNMENT)	3.700	10/30/2049	1,000,000	859,101	837,870										
	91086QBF4	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	4.600	01/23/2046	1,000,000	839,630	833,850										
	91086QBB3	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	4.750	03/08/2044	1,000,000	866,579	858,530										
	715638DT6	PERU, REPUBLIC OF (GOVERNMENT)	3.550	03/10/2051	1,400,000	1,133,481	1,061,494										
	698299BH6	PANAMA, REPUBLIC OF (GOVERNMENT)	4.500	04/16/2050	1,400,000	1,160,165	969,024										
	WAR201601	WHITE OAKS WARRANTS			10,182	-	-										
	21H052611	G2JUMB-5.5N-JAN-2024	5.500	01/20/2054	10,514,652	10,570,922	10,584,480										
	01F052623	FNCL-5.5N-FEB-2024	5.500	02/25/2054	6,487,770	6,540,737	6,522,239										
	01F050627	FNCL-5N-FEB-2024	5.000	02/25/2054	8,800,000	8,717,500	8,719,559										
	21H050615	G2JUMB-5N-JAN-2024	5.000	01/20/2054	14,000,000	13,921,250	13,916,875										
	NL0015001RN4	FERROVIAL INTERNATIONAL SE			32,653	-	-										
	427098116	HERCULES TRUST II			1,565	_	34,133										
	13781Y111				37,500	15,365	38										
	64107A113	RICE ACQUISITION CORP. II			29,210	90,194	64,262										
	60471A119	MIRION TECHNOLOG			33,095	38,669	67,183										
	42806J148	HERTZ GLOBAL HLDGS EQY WARRANT		06/30/2051	5,340	34,236	29,263										
	3EG4C-4700-DMBA	CALL FEB 24 CME MINIS&PW3 OPTION 4700.0 EURO STYLE	0.000		6	15,072	48,075										
	3EG4C-4750-DMBA	CALL FEB 24 CME MINIS&PW3 OPTION 4750.0 EURO STYLE	0.000		6	13,653	36,900										
	ESH4C-4850-DMBA	CALL MAR 24 EMINI S&P 500 OPTION 4850.0 AMER STYLE	0.000		6	17,933	25,725										
	CSI1000JUL24-PREMIUM	TRSWAP: CSI 1000 Total Return Swap	0.000	07/24/2024	(11,034,765)	-	13,629										
	CSI1000JUL24-EQUITY	TRSWAP: CSI 1000 Total Return Swap	0.000	07/24/2024	11,034,765	-	(713,207)										
	EURUSD11924-A-EUR	Forward to exchange EUR for USD on 1/19/2024 at 0.		01/19/2024	(74,000)	(80,928)	(81,729)										
	EURUSD11924-A-USD	Forward to exchange EUR for USD on 1/19/2024 at 0.		01/19/2024	80,928	80,928	80,928										
	USDSEK3524-A-USD	Forward to exchange USD for SEK on 3/5/2024 at 0.0		03/05/2024	(3,680,000)	(3,680,000)	(3,680,000)										
	USDSEK3524-A-SEK	Forward to exchange USD for SEK on 3/5/2024 at 0.0		03/05/2024	38,149,824	3,680,000	3,793,218										
	USDNOK3524-A-NOK	Forward to exchange USD for NOK on 3/5/2024 at 0.0		03/05/2024	39,191,374	3,680,000	3,864,215										
	USDNOK3524-A-USD	Forward to exchange USD for NOK on 3/5/2024 at 0.0		03/05/2024	(3,680,000)	(3,680,000)	(3,680,000)										
	NOKUSD3524-A-NOK	Forward to exchange NOK for USD on 3/5/2024 at 10.		03/05/2024	(39,191,374)	(3,841,877)	(3,864,216)										
	NOKUSD3524-A-USD	Forward to exchange NOK for USD on 3/5/2024 at 10.		03/05/2024	3,841,877	3,841,877	3,841,877										
	CADUSD1424-A-USD	Forward to exchange CAD for USD on 1/4/2024 at 1.3		01/04/2024	3,578,839	3,578,839	3,578,839										
	CADUSD1424-A-CAD	Forward to exchange CAD for USD on 1/4/2024 at 1.3		01/04/2024	(4,725,500)	(3,578,839)	(3,567,610)										
	AUDUSD13024-A-USD	Forward to exchange AUD for USD on 1/30/2024 at 1.		01/30/2024	5,363,071	5,363,071	5,363,071										
	AUDUSD13024-A-AUD	Forward to exchange AUD for USD on 1/30/2024 at 1.		01/30/2024	(8,010,000)	(5,363,071)	(5,460,780)										
	SEKUSD3524-A-SEK	Forward to exchange SEK for USD on 3/5/2024 at 10.		03/05/2024	(38,149,824)	(3,809,736)	(3,793,218)										
	SEKUSD3524-A-USD	Forward to exchange SEK for USD on 3/5/2024 at 10.		03/05/2024	3,809,736	3,809,736	3,809,736										
	AUDUSD13024-B-AUD	Forward to exchange AUD for USD on 1/30/2024 at 1.		01/30/2024	(3,100,000)	(2,114,944)	(2,113,411)										
	AUDUSD13024-B-USD	Forward to exchange AUD for USD on 1/30/2024 at 1.		01/30/2024	2,114,944	2,114,944	2,114,944										
					103,494,882	100,900,262	100,155,381										
					103,434,002	100,300,202	100,133,301										

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DESERET MUTUAL MASTER RETIREMENT PLAN

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS

AS OF DECEMBER 31, 2023

(a) Identity of Party Involved SINGLE TRANSACTIONS	(b) Description of Asset (Include Interest Rate and Maturity In Case of a Loan)	(c) I	Purchase Price	(d) Selling Price		(e) Le Rent		Numbe Transa		(f) Expe	nse	(g) C		. ,	rent Value of on Transaction	(i) Net Ga (Loss)	ain or
No transactions to report																		
SERIES IN SAME SECURITY																		
X9USDDGCM	Dreyfus Government Cash Management Fund	\$	1,818,868,174	\$		-	\$	-	\$	2,129	\$	-	\$	1,818,868,174	\$	1,818,868,174	\$	-
X9USDDGCM	Dreyfus Government Cash Management Fund	\$	-	\$	1,761,938,0	026	\$	-	\$	1,161	\$	-	\$	1,761,938,026	\$	1,761,938,026		-

^{*} The commissions and fees related to purchases and sales of investments are included in the cost of the investment or the proceeds from the sale and are not separately defined by the Trustee.